

Bonds (in thousand SEK)
2020-06-30

Name	ISIN	Currency	Country	Number	Market value
3M CO MMM 3.7 04/15/50	US88579YBP51	USD	US	136 000	1 519
407 INTL INC ETRHWY 3.6 05/21/47	CA35085ZBM73	CAD	CA	1 250 000	10 169
ABBOTT IL FIN ABT 0 7/8 09/27/23	XS1883354620	EUR	IE	9 475 000	102 099
ABN AMRO BANK NV ABNANV 0 1/2 04/15/26	XS1982037696	EUR	NL	2 000 000	21 401
ABN AMRO BANK NV ABNANV 0 7/8 04/22/25	XS1808739459	EUR	NL	3 000 000	32 637
ABN AMRO BANK NV ABNANV 4.8 04/18/26	XS1392917784	USD	NL	2 600 000	27 368
ABN AMRO BANK NV ABNANV 6 1/4 04/27/22	XS0619547838	USD	NL	2 400 000	24 461
ABN AMRO BANK NV ABNANV 7 1/8 07/06/22	XS0802995166	EUR	NL	700 000	8 766
ABU DHABI GOVT ADGB 2 1/2 10/11/22	XS1696908471	USD	AE	6 150 000	59 617
ABU DHABI GOVT ADGB 3 1/8 05/03/26	XS1402929746	USD	AE	4 750 000	48 318
ABU DHABI GOVT ADGB 3 1/8 09/30/49	XS2057866191	USD	AE	2 400 000	23 457
ABU DHABI GOVT ADGB 4 1/8 10/11/47	XS1696899035	USD	AE	7 600 000	86 936
ADIF ALTA VELOCI ADIFAL 0.55 04/30/30	ES0200002055	EUR	ES	8 000 000	83 091
ADIF ALTA VELOCI ADIFAL 0.8 07/05/23	ES0200002022	EUR	ES	3 000 000	32 412
ADIF ALTA VELOCI ADIFAL 0.95 04/30/27	ES0200002048	EUR	ES	1 800 000	19 654
ADIF ALTA VELOCI ADIFAL 1 1/4 05/04/26	ES0200002030	EUR	ES	2 000 000	22 218
AEGON NV AEGON 6 5/8 12/16/39	XS0473964509	GBP	NL	440 000	8 756
AETNA INC AET 3 7/8 08/15/47	US00817YAZ16	USD	US	253 000	2 686
AETNA INC AET 6 5/8 06/15/36	US00817YAF51	USD	US	305 000	4 011
AFRICAN DEV BANK AFDB 0 3/8 06/01/22	XS1527751991	SEK	SN	50 000 000	50 251
AFRICAN DEV BANK AFDB 0 7/8 05/24/28	XS1824248626	EUR	SN	8 000 000	90 651
AFRICAN DEV BANK AFDB 3 09/20/23	US00828EDCC03	USD	SN	15 000 000	152 808
AGENCE FRANCAISE AGFRNC 0 1/2 10/31/25	FR0013365376	EUR	FR	3 000 000	32 664
AGENCE FRANCAISE AGFRNC 1 3/8 09/17/24	XS1111084718	EUR	FR	3 500 000	39 580
AIR LEASE CORP AL 4 1/4 09/15/24	US00912XAN49	USD	US	3 400 000	32 557
AIR LIQUIDE FIN AIFP 2 1/4 09/10/29	USF0183JNQ06	USD	FR	482 000	4 766
AKADEMISKA HUS STAAKA 0.272 06/20/24	XS2015238855	SEK	SE	48 000 000	47 683
AKZO NOBEL NV AKZANA 1 5/8 04/14/30	XS2156598281	EUR	NL	2 571 000	28 429
ALABAMA POWER CO SO 3 3/4 03/01/45	US010392FM53	USD	US	390 000	4 196
ALBEMARLE CORP ALB 1 7/8 12/08/21	XS1148074518	EUR	US	114 000	1 205
ALBERTA PROVINCE ALTA 1 7/8 11/13/24	US013051EH65	USD	CA	20 000 000	195 970
ALBERTA PROVINCE ALTA 3.05 12/01/48	CA013051DY00	CAD	CA	3 000 000	24 080
ALD SA ALDFP 1 1/4 10/11/22	XS1892240281	EUR	FR	2 000 000	20 931
ALLIANDER ALLRNV 0 7/8 04/22/26	XS1400167133	EUR	NL	1 000 000	10 993
ALLIANDER ALLRNV 0 7/8 06/24/32	XS2014382845	EUR	NL	5 000 000	55 488
ALLIANZ SE ALVGR 2.121 07/08/50	DE000A254TM8	EUR	DE	5 000 000	53 171
ALLIANZ SE ALVGR 4 3/4 10/29/49	DE000A1YCQ29	EUR	DE	5 000 000	59 161
ALLSTATE CORP ALL 3.28 12/15/26	US020002BD26	USD	US	1 375 000	14 613
ALLSTATE CORP ALL 5 3/4 08/15/53	US020002BB69	USD	US	2 000 000	19 687
ALSTOM S ALOFP 0 1/4 10/14/26	FR0013453040	EUR	FR	3 900 000	39 082
ALTALINK LP SNCCN 3.99 06/30/42	CA02135ZAF32	CAD	CA	9 000	77
AMAZON.COM INC AMZN 2.4 02/22/23	US023135AW69	USD	US	9 549 000	94 209
AMAZON.COM INC AMZN 3.15 08/22/27	US023135BC96	USD	US	11 591 000	124 547
AMAZON.COM INC AMZN 4.8 12/05/34	US023135AP19	USD	US	5 795 000	73 778
AMAZON.COM INC AMZN 4.95 12/05/44	US023135AQ91	USD	US	9 464 000	125 008
AMAZON.COM INC AMZN 5.2 12/03/25	US023135BN51	USD	US	17 436 000	199 536
AMAZON.COM INC AMZN2.5 11/22	US023135AJ58	USD	US	3 125 000	30 530
AMER INTL GROUP AIG 1 7/8 06/21/27	XS1627602201	EUR	US	10 967 000	120 649
AMER INTL GROUP AIG 6 1/4 05/01/36	US026874AZ07	USD	US	1 600 000	20 179
AMERICAN EXPRESS AXP 2 1/2 07/30/24	US025816CG27	USD	US	8 255 000	82 132
AMERICAN EXPRESS AXP 3.4 02/22/24	US025816CC13	USD	US	10 000 000	102 381
AMERICAN EXPRESS AXP 3.4 02/27/23	US025816BS73	USD	US	16 760 000	168 593
AMERICAN EXPRESS AXP 3.7 08/03/23	US025816BW85	USD	US	1 695 000	17 405
AMERICAN EXPRESS AXP 4.05 12/03/42	US025816BF52	USD	US	3 516 000	39 701
AMERICAN HONDA F HNDA 2.2 06/27/22	US02665WCV57	USD	US	9 983 000	95 668
AMERICAN TOWER AMT 1 3/8 04/04/25	XS1591781452	EUR	US	4 353 000	47 105
AMERICAN TOWER AMT 1.95 05/22/26	XS1823300949	EUR	US	5 000 000	55 691
AMERICAN TOWER AMT 4.7 03/15/22	US03027XAA81	USD	US	2 032 000	20 485
AMERIPRISE FINL AMP 4 10/15/23	US03076CAF32	USD	US	3 150 000	32 588
AMERISOURCEBERGE ABC 3.45 12/15/27	US03073EAP07	USD	US	33 750 000	353 599
AMERISOURCEBERGE ABC 4 1/4 03/01/45	US03073EAN58	USD	US	359 000	3 778
AMGEN INC AMGN 5 1/2 12/07/26	XS0710091140	GBP	US	2 868 000	43 306
ANHEUSER-BUSCH ABIBB 2.6 05/15/24	CA03524BAG10	CAD	US	2 844 000	20 116
ANHEUSER-BUSCH ABIBB 3 3/8 01/25/23	CA03524BAB23	CAD	US	3 001 000	21 786
ANHEUSER-BUSCH ABIBB 4 09/24/25	BE6258029741	GBP	BE	3 625 000	49 054
ANHEUSER-BUSCH ABIBB 4.32 05/15/47	CA03524BAH92	CAD	US	504 000	3 667
ANHEUSER-BUSCH ABIBB 4.7 02/01/36	US03524AM81	USD	US	500 000	5 487
ANHEUSER-BUSCH ABIBB 4.7 02/01/36	US03522AAH32	USD	US	4 060 000	45 135
ANHEUSER-BUSCH ABIBB 5.8 01/23/59	US03523TBW71	USD	US	3 046 000	40 783
ANTHEM INC ANTM 4 3/8 12/01/47	US036752AD58	USD	US	10 000 000	116 119
AON PLC AON 2 7/8 05/14/26	XS1062493934	EUR	GB	2 350 000	27 439
AON PLC AON 4 3/4 05/15/45	US00185AAH77	USD	GB	131 000	1 555
APPLE INC AAPL 0 1/2 11/15/31	XS2079716937	EUR	US	1 000 000	10 718
APPLE INC AAPL 0 11/15/25	XS2079716853	EUR	US	4 000 000	41 821
APPLE INC AAPL 1 11/10/22	XS1135334800	EUR	US	1 797 000	19 435
APPLE INC AAPL 1 3/8 01/17/24	XS1292384960	EUR	US	2 960 000	32 839
APPLE INC AAPL 1 5/8 11/10/26	XS1135337498	EUR	US	5 509 000	63 906
APPLE INC AAPL 2 09/17/27	XS1292389415	EUR	US	612 000	7 369
APPLE INC AAPL 2.85 02/23/23	US037833BU32	USD	US	5 000 000	49 881
APPLE INC AAPL 3 06/20/27	US037833CX61	USD	US	10 000 000	104 420
APPLE INC AAPL 3.05 07/31/29	XS1269175466	GBP	US	2 824 000	39 288
APPLE INC AAPL 3.35 02/09/27	US037833CJ77	USD	US	6 430 000	68 811
ARAB REP EGYPT EGYPT 6.2004 03/01/24	XS1953055875	USD	EG	4 800 000	46 810
ARAB REP EGYPT EGYPT 7 1/2 01/31/27	XS1558078736	USD	EG	9 000 000	90 322

ARAB REP EGYPT EGYPT 7.903 02/21/48	XS1775617464	USD	EG	1 200 000	10 655
ARAB REP EGYPT EGYPT 8 1/2 01/31/47	XS1558078496	USD	EG	6 500 000	61 340
ARES CAPITAL COR ARCC 3 1/2 02/10/23	US04010LAU70	USD	US	7 500 000	71 128
ARES CAPITAL COR ARCC 4.2 06/10/24	US04010LAX10	USD	US	3 098 000	29 589
ARGENT-\$DIS ARGENT 8.28 12/31/33	US040114GL81	USD	AR	1 954 804	11 395
ARGENT-\$PAR ARGENT 2 1/2 12/31/38	US040114GK09	USD	AR	1 300 000	4 852
ARGENTINA ARGENT 4 5/8 01/11/23	US040114HP86	USD	AR	7 700 000	31 239
ARGENTINA ARGENT 5 5/8 01/26/22	US040114HK99	USD	AR	1 700 000	6 914
ARGENTINA ARGENT 6 7/8 01/26/27	US040114HL72	USD	AR	3 900 000	15 621
ARGENTINA ARGENT 7 1/2 04/22/26	US040114GX20	USD	AR	11 400 000	44 188
ARGENTINA ARGENT 7 1/8 06/28/17	US040114HN39	USD	AR	700 000	2 511
ARMENIA ARMEN 3.95 09/26/29	XS2010043904	USD	AM	700 000	6 330
ARMENIA ARMEN 7.15 03/26/25	XS1207654853	USD	AM	300 000	3 185
AROUNDTOWN SA ARNDTN 2 11/02/26	XS1815135352	EUR	LU	2 900 000	32 239
ASF 5.625% 07/04/2022	FR0010491720	EUR	FR	1 350 000	16 428
ASIAN DEV BANK ASIA 0 10/24/29	XS2068071641	EUR	SN	5 000 000	52 983
ASIAN DEV BANK ASIA 0 5/8 09/15/26	XS2066569489	GBP	SN	1 500 000	17 625
ASIAN DEV BANK ASIA 0.35 07/16/25	XS1854893291	EUR	SN	2 000 000	21 746
ASIAN DEV BANK ASIA 1 3/4 08/14/26	US045167DR18	USD	SN	4 500 000	45 009
ASIAN DEV BANK ASIA 1.6 03/18/30	AU3CB0266690	AUD	SN	3 000 000	19 631
ASIAN DEV BANK ASIA 2 1/8 03/19/25	US045167CY77	USD	SN	4 000 000	40 391
ASIAN DEV BANK ASIA 2 3/4 03/17/23	US045167EH27	USD	SN	13 000 000	130 034
ASIAN DEV BANK ASIA 2.45 01/17/24	AU3CB0259919	AUD	SN	3 000 000	20 684
ASSICURAZIONI ASSGEN 5 06/08/48	XS1428773763	EUR	IT	385 000	4 506
ASSICURAZIONI ASSGEN 5 1/2 10/27/47	XS1311440082	EUR	IT	5 000 000	61 613
ASTRAZENECA PLC 6.45% 09/15/2037	US046353AD01	USD	GB	15 385 000	218 146
ASTRAZENECA PLC AZN 1 1/4 05/12/28	XS1411404426	EUR	GB	5 674 000	63 735
ASTRAZENECA PLC AZN 4 01/17/29	US046353AT52	USD	GB	4 012 000	45 308
AT T INC 7 4/30/40	XS0426513387	GBP	US	550 000	10 377
AT&T INC T 2 3/4 05/19/23	XS1374344668	EUR	US	434 000	4 844
AT&T INC T 2.9 12/04/26	XS1879223565	GBP	US	4 741 000	59 957
AT&T INC T 4 11/25/25	CA00206RQB20	CAD	US	2 247 000	17 039
AT&T INC T 4.3 02/15/30	US00206RGQ92	USD	US	4 957 000	54 829
AT&T INC T 5.15 03/15/42	US00206RDH21	USD	US	2 117 000	24 908
AT&T INC T 5.3 08/15/58	US00206RFS67	USD	US	4 100 000	49 704
AT&T INC T 5.35 12/15/43	US00206RJJ23	USD	US	303 000	3 569
AT&T INC T 5.7 03/01/57	US00206RDT68	USD	US	14 552 000	190 417
ATMOS ENERGY ATO 3 06/15/27	US049560AN51	USD	US	1 250 000	12 871
ATT INC T 4 1/2 05/15/35	US00206RCP55	USD	US	908 000	10 025
ATT INC T 4 7/8 06/01/44	XS0785710046	GBP	US	258 000	3 996
AURIZON NETWORK AZJAU 3 1/8 06/01/26	XS1418788599	EUR	AU	4 307 000	49 809
AUST & NZ BANK ANZ 0 3/4 09/29/26	XS1496758092	EUR	AU	3 443 000	37 726
AUSTRALIA PACIFI MELAIR 3 1/8 09/26/23	XS0974122516	EUR	AU	2 150 000	24 473
AUSTRALIAN GOVT. ACGB 2 3/4 06/21/35	AU000XCLWAM0	AUD	AU	2 000 000	15 530
AUSTRALIAN GOVT. ACGB 2 3/4 11/21/29	AU000XCLWAX7	AUD	AU	2 000 000	15 075
AUSTRALIAN GOVT. ACGB 3 03/21/47	AU000XCLWAS7	AUD	AU	3 000 000	24 585
AUSTRALIAN GOVT. ACGB 3 1/4 04/21/29	AU3TB0000150	AUD	AU	3 000 000	23 365
AUSTRALIAN GOVT. ACGB 4 1/4 04/21/26	AU000XCLWAI8	AUD	AU	2 000 000	15 691
AUTOZONE INC AZO 3.7 04/15/22	US053332AM44	USD	US	4 696 000	46 116
AVANGRID INC AGR 3.8 06/01/29	US05351WAB90	USD	US	3 000 000	32 459
BAA FUNDING LTD 5.875 05/13/2041	XS0625276257	GBP	GB	2 342 000	40 167
BAHRAIN BHRAIN 7 1/2 09/20/47	XS1675862103	USD	BH	400 000	4 238
BAHRAIN BHRAIN 7 10/12/28	XS1405766541	USD	BH	6 400 000	67 425
Baker Hughes Inc 2040-09-15	US057224A209	USD	US	84 000	969
BANCO BILBAO VIZ BBVASM 1 06/21/26	XS2013745703	EUR	ES	3 000 000	31 225
BANCO BILBAO VIZ BBVASM 1 3/8 05/14/25	XS1820037270	EUR	ES	2 500 000	26 701
BANCO BPM SPA BAMIIM 1 01/23/25	IT0005321663	EUR	IT	8 500 000	93 913
BANCO SABADELL SABSM 1 04/26/27	ES0413860596	EUR	ES	9 500 000	107 467
BANCO SANTANDER SANTAN 0.3 10/04/26	XS2063247915	EUR	ES	2 100 000	21 947
BANK NOVA SCOTIA BNS 4.65 PERP	US064159KJ44	USD	CA	3 954 000	35 253
BANK OF AMER CRP BAC 0.58 08/08/29	XS2038039074	EUR	US	5 000 000	50 881
BANK OF AMER CRP BAC 2.456 10/22/25	US06051GHW24	USD	US	10 000 000	98 359
BANK OF AMER CRP BAC 3.499 05/17/22	US06051GHH56	USD	US	7 313 000	70 051
BANK OF AMER CRP BAC 3.648 03/31/29	XS2148370211	EUR	US	7 922 000	99 883
BANK OF AMER CRP BAC 4 1/8 01/22/24	US06051GFB05	USD	US	10 000 000	105 083
BANK OF AMER CRP BAC 4.083 03/20/51	US06051GJA85	USD	US	721 000	8 385
BANK OF MONTREAL BMO 2.12 03/16/22	CA06367V6B64	CAD	CA	836 000	5 872
BANQ FED CRD MUT BFCM 1 5/8 01/19/26	XS1346115295	EUR	FR	3 300 000	37 455
BANQ FED CRD MUT BFCM 3 05/21/24	XS1069549761	EUR	FR	1 351 000	15 184
BARBADOS BARBAD 6 1/2 10/01/29	USP48864AQ80	USD	BB	500 000	4 272
BARCLAYS PLC BACR 0 5/8 11/14/23	XS1716820029	EUR	GB	1 000 000	10 457
BARCLAYS PLC BACR 1 1/2 09/03/23	XS1873982745	EUR	GB	5 000 000	54 163
BASF SE BASGR 0 1/4 06/05/27	DE000A289DC9	EUR	DE	1 000 000	10 521
BASF SE BASGR 0 7/8 11/15/27	XS1718418103	EUR	DE	647 000	7 166
BASQUE GOVT BASQUE 1.45 04/30/28	ES0000106619	EUR	ES	5 500 000	62 622
BAYER US FIN II BAYNGR 4.2 07/15/34	USU07265AR98	USD	US	1 238 000	13 550
BAYER US FIN II BAYNGR 4.7 07/15/64	USU07265AZ15	USD	US	8 147 000	93 172
BECTON DICKINSON BDX 1.9 12/15/26	XS1531347661	EUR	US	2 500 000	27 385
BELGIAN BGB 1 1/4 04/22/33	BE0000346552	EUR	BE	14 500 000	176 358
BELIZE BELIZE 5 02/20/38	USP16394AG62	USD	BZ	200 000	812
BERKSHIRE HATH BRK 2 3/8 06/19/39	XS2014278944	GBP	US	1 202 000	15 755
BERKSHIRE HATH BRK 2 5/8 06/19/59	XS2014291707	GBP	US	296 000	4 242
BERKSHIRE HATH BRK 2.9 10/15/20	US084664BZ33	USD	US	2 800 000	26 444
BERKSHIRE HATH BRK 4.4 05/15/42	US084664BU46	USD	US	184 000	2 252
BERKSHIRE HATHAW BRKHEC 4 1/2 02/01/45	US084659AF84	USD	US	177 000	2 104
BERKSHIRE HATHAWY BRK 3.4 01/31/22	US084670BF47	USD	US	6 000 000	59 355
BERLIN HYP AG BHH 0 1/2 09/26/23	DE000BHY0GU5	EUR	DE	3 000 000	31 694
BERLIN HYP AG BHH 0 1/2 11/05/29	DE000BHY0GA7	EUR	DE	4 000 000	42 020
BERLIN HYP AG BHH 1 1/2 04/18/28	DE000BHY0GB5	EUR	DE	1 000 000	11 099

BERLIN HYP AG BHH 1 1/4 01/22/25	DE000BHY0A56	EUR	DE	200 000	2 174
BERLIN HYP AG BHH 1 1/8 10/25/27	DE000BHY0GS9	EUR	DE	2 000 000	21 628
BG ENERGY CAP BGGRP 4 10/15/21	USG1163HAZ94	USD	GB	2 133 000	20 796
BGGRP 5 11/04/36	XSG0702029132	GBP	GB	862 000	14 934
BHP BILLITON FIN BHP 4.3 09/25/42	XS0834399981	GBP	AU	1 256 000	21 674
BHP FINANCE USA BHP 4 1/8 02/24/42	US055451AR98	USD	AU	214 000	2 490
BHP FINANCE USA BHP 5 09/30/43	US055451AV01	USD	AU	11 741 000	151 908
BHP FINANCE USA BHP 6 1/4 10/19/75	USQ12441AA19	USD	AU	1 322 000	12 582
BHP FINANCE USA BHP 6 3/4 10/19/75	USQ12441AB91	USD	AU	3 291 000	35 781
BIOGEN INC BIIB 5.2 09/15/45	US09062XAD57	USD	US	10 314 000	126 241
BLACKROCK INC BLK 3 1/4 04/30/29	US09247XAP69	USD	US	26 061 000	279 524
BMW FINANCE NV BMW 0 7/8 04/03/25	XS1589881785	EUR	NL	1 649 000	17 681
BMW FINANCE NV BMW 1 02/15/22	XS1363560977	EUR	NL	1 875 000	19 940
BMW FINANCE NV BMW 2 5/8 01/17/24	XS1015217703	EUR	DE	2 200 000	25 160
BMW US CAP LLC BMW 0 5/8 04/20/22	DE000A1ZZ010	EUR	US	1 986 000	20 995
BNP PARIBAS 4,5 03/21/2011	XS0606704558	EUR	FR	87 000	1 032
BNP PARIBAS BNP 0 1/2 06/04/26	FR0013465358	EUR	FR	2 000 000	20 666
BNP PARIBAS BNP 0 1/8 09/04/26	FR0013444759	EUR	FR	4 700 000	47 271
BNP PARIBAS BNP 1 04/17/24	XS1808338542	EUR	FR	1 500 000	15 985
BNP PARIBAS BNP 1 1/8 01/15/32	FR0013476611	EUR	FR	200 000	2 028
BNP PARIBAS BNP 1 1/8 08/28/24	FR0013405537	EUR	FR	2 000 000	21 575
BNP PARIBAS BNP 1 5/8 07/02/31	FR0013431277	EUR	FR	5 000 000	52 664
BNP PARIBAS BNP 4 1/8 01/14/22	XS0635033631	EUR	FR	277 000	3 134
BNP PARIBAS BNP 4 3/8 05/12/26	USF1R15XK516	USD	FR	1 459 000	15 133
BOARDWALK PIPELI BWP 5.95 06/01/26	US096630AE83	USD	US	5 000 000	52 630
BOLIVIA GOVT BOLIVI 4 1/2 03/20/28	USP37878AC26	USD	BO	600 000	4 821
BOLIVIA GOVT BOLIVI 5.95 08/22/23	USP37878AB43	USD	BO	2 600 000	24 062
BOSTON PROP LP BXP 3.65 02/01/26	US10112RAX26	USD	US	967 000	10 133
BP CAP MKTS AMER BPLN 3.245 05/06/22	US10373QAQJ94	USD	US	3 975 000	38 988
BP CAP MKTS AMER BPLN 4.234 11/06/28	US10373QAE08	USD	US	5 448 000	59 479
BP CAPITAL PLC BPLN 2 1/2 11/06/22	US05565QCB23	USD	GB	11 333 000	110 204
BP CAPITAL PLC BPLN 2.972 02/27/26	XS1040506898	EUR	GB	2 144 000	25 355
BP CAPITAL PLC BPLN 3.279 09/19/27	US05565QDN51	USD	GB	9 397 000	96 316
BP CAPITAL PLC BPLN 3.814 02/10/24	US05565QCP19	USD	GB	5 205 000	53 976
BPCE BPCEGP 1 1/8 01/18/23	FR0013231743	EUR	FR	5 000 000	53 278
BPCE BPCEGP 2 3/4 12/02/21	US05578DAW20	USD	FR	3 125 000	30 102
BPCE BPCEGP 3 3/8 12/02/26	US05578DAX03	USD	FR	1 500 000	15 577
BPCE BPCEGP 4 1/2 03/15/25	US05578UAD63	USD	FR	2 737 000	28 294
BPCE BPCEGP 4 7/8 04/01/26	US05578UAE47	USD	FR	1 875 000	20 006
BPCE BPCEGP 5.15 07/21/24	US05578UAB08	USD	FR	1 400 000	14 832
BPCE BPCEGP 5.7 10/22/23	US05578UAA25	USD	FR	3 133 000	32 891
BRAMBLES FINANCE BXBAU 2 3/8 06/12/24	XS1028952312	EUR	AU	2 700 000	29 884
BRAZIL (FED REP OF)-GLOBAL 8.25% 01/20/2034	US105756BB58	USD	BR	800 000	9 937
BRAZIL NTN-F BNTNF 10 01/01/21	BRSTNCNTF0N5	BRL	BR	38	70
BRAZIL NTN-F BNTNF 10 01/01/23	BRSTNCNTF147	BRL	BR	190 505	382 865
BRAZIL NTN-F BNTNF 10 01/01/25	BRSTNCNTF170	BRL	BR	100 776	209 000
BRAZIL NTN-F BNTNF 10 01/01/27	BRSTNCNTF1P8	BRL	BR	123 300	258 654
BRAZIL NTN-F BNTNF 10 01/01/29	BRSTNCNTF1Q6	BRL	BR	33 300	70 982
BRAZIL REP OF BRAZIL 4 1/2 05/30/29	US105756CA66	USD	BR	3 400 000	32 696
BRAZIL REP OF BRAZIL 4 5/8 01/13/28	US105756BZ27	USD	BR	4 200 000	41 926
BRAZIL REP OF BRAZIL 5 01/27/45	US105756BW95	USD	BR	1 000 000	10 066
BRAZIL REP OF BRAZIL 5 5/8 02/21/47	US105756BY51	USD	BR	2 700 000	26 747
BRAZIL-LTN BLTN 0 01/01/22	BRSTNCLTN7K8	BRL	BR	11 300	18 348
BRAZIL-LTN BLTN 0 07/01/21	BRSTNCLTN7I2	BRL	BR	101 200	167 744
BRAZIL-LTN BLTN 0 07/01/22	BRSTNCLTN7O0	BRL	BR	158 100	250 144
BRAZIL-LTN BLTN 0 07/01/23	BRSTNCLTN7Q5	BRL	BR	138 600	205 447
BRDCOM CRP / FIN AVGO 3 7/8 01/15/27	US11134LAH24	USD	US	13 297 000	136 002
BRISTOL-MYERS BMY 3 1/4 02/27/27	US110122BB30	USD	US	1 875 000	20 281
BRIT COLUMBIA BRCOL 2 1/4 06/02/26	US11070TAK43	USD	CA	10 000 000	101 623
BRIT COLUMBIA BRCOL 2.55 06/18/27	CA11070TAL22	CAD	CA	5 000 000	37 695
BRIT SKY BROADCA BSY 2 1/2 09/15/26	XS1109741329	EUR	GB	1 173 000	14 065
BRIT SKY BROADCA SKYLN 1 7/8 11/24/23	XS1141969912	EUR	GB	2 186 000	24 342
BRITANNIA INDUS BRITIN8 08/22	INE216A07052	INR	IN	2 430 750	113
BRITISH TEL PLC BRITEL 6 3/8 06/23/37	XS0306772699	GBP	GB	1 250 000	22 109
BROADCOM INC AVGO 4 1/4 04/15/26	USU1109MAE67	USD	US	10 000 000	104 669
BROADCOM INC AVGO 4.11 09/15/28	USU1109MAH98	USD	US	6 578 000	67 288
BTPS BTPS 0.95 03/01/23	IT0005325946	EUR	IT	5 000 000	53 511
BTPS BTPS 0.95 03/15/23	IT0005172322	EUR	IT	5 000 000	53 496
BTPS BTPS 1.45 09/15/22	IT0005135840	EUR	IT	7 000 000	75 680
BTPS BTPS 1.65 03/01/32	IT0005094088	EUR	IT	5 000 000	54 112
BTPS BTPS 2.7 03/01/47	IT0005162828	EUR	IT	2 000 000	23 484
BTPS BTPS 2.8 03/01/67	IT0005217390	EUR	IT	2 000 000	23 569
BTPS BTPS 3 1/4 09/01/46	IT0005083057	EUR	IT	3 000 000	38 634
BTPS BTPS 4 3/4 09/01/28	IT0004889033	EUR	IT	3 000 000	40 880
BUNDESOBL-179 OBL 0 04/05/24	DE0001141794	EUR	DE	5 000 000	53 766
BUNGE FINANCE EU BG 1.85 06/16/23	XS140577316	EUR	NL	7 496 000	79 070
BURLINGTON NORTH BNSF 3 1/4 06/15/27	US12189LBA89	USD	US	1 250 000	13 174
BURLINGTON NORTH BNSF 3.4 09/01/24	US12189LAT89	USD	US	4 515 000	46 748
BURLINGTON NORTH BNSF 4 3/8 09/01/42	US12189LAK70	USD	US	3 550 000	41 971
CAISSE DES DEPOT CDCEPS 0.2 03/01/22	FR0013239985	EUR	FR	2 600 000	27 503
CAISSE FR DE FIN CAFFIL 0 1/2 02/19/27	FR0013403433	EUR	FR	5 000 000	55 014
CAISSE FR DE FIN CAFFIL 0.1 11/13/29	FR0013459757	EUR	FR	1 900 000	20 362
CAJA RURAL NAV CRUNAV 0 5/8 12/01/23	ES0415306051	EUR	ES	5 000 000	53 776
CAN HOUSING TRUS CANHOU 1 1/2 12/15/21	CA13509PFFV00	CAD	CA	5 000 000	34 799
CAN HOUSING TRUS CANHOU 1.95 12/15/25	CA13509PFA62	CAD	CA	5 000 000	36 490
CAN HOUSING TRUS CANHOU 2.1 09/15/29	CA13509PHD83	CAD	CA	5 000 000	37 954
CAN IMPERIAL BK CM 0 3/8 05/03/24	XS1991125896	EUR	CA	431 000	4 489
CAN IMPERIAL BK CM 2.55 06/16/22	US136069TY74	USD	CA	2 500 000	24 235
CANADA 5% 06/01/2037	CA135087XW98	CAD	CA	5 000 000	56 903

CANADA 5.75% 06/01/2029	CA135087WL43	CAD	CA	4 000 000	40 015
CANADA 5.75% 06/01/2033	CA135087XG49	CAD	CA	3 000 000	33 480
CANADA-GOVT CAN 2 3/4 12/01/48	CA135087D358	CAD	CA	5 000 000	49 162
CANADIAN PAC RR CP 6 1/8 09/15/15	US13645RAX26	USD	CA	179 000	2 612
CAPITAL ONE FINL COF 4.2 10/29/25	US14040HBJ32	USD	US	287 000	2 991
CARDINAL HEALTH CAH 2.616 06/15/22	US14149YBF43	USD	US	1 928 000	18 580
CARDINAL HEALTH CAH 3.41 06/15/27	US14149YBJ64	USD	US	6 356 000	66 398
CARNIVAL CORP CCL 3.95 10/15/20	US143658BA91	USD	US	3 200 000	29 724
CASSA DEPOSITI E CDEP 1 02/11/30	IT0005399586	EUR	IT	3 000 000	29 951
CBS CORP CBS 3 1/2 01/15/25	US124857AP86	USD	US	278 000	2 864
CC HOLDINGS GS V CCI 3.849 04/15/23	US14987BAE39	USD	US	1 750 000	17 725
CENTERPOINT HOUS CNP 4 1/2 04/01/44	US15189XAN84	USD	US	746 000	8 967
CHEVRON CORP CVX 1.554 05/11/25	US166764BW97	USD	US	154 000	1 479
CHEVRON CORP CVX 2.355 12/05/22	US166764AB69	USD	US	4 388 000	42 628
CHEVRON CORP CVX 2.498 03/03/22	US166764BN98	USD	US	8 750 000	84 920
CHEVRON CORP CVX 2.954 05/16/26	US166764BL33	USD	US	12 613 000	130 697
CHEVRON CORP CVX 3.078 05/11/50	US166764CA68	USD	US	2 589 000	25 689
CHILE CHILE 2.45 01/31/31	US168863DP09	USD	CL	900 000	8 733
CHILE CHILE 3.24 02/06/28	US168863CF36	USD	CL	2 800 000	29 017
CHILE CHILE 5 1/2 08/05/20	US168863AU21	CLP	CL	3 500 000	41
CHINA (PEOPLE'S) CHINA 0 1/8 11/12/26	XS2078532913	EUR	CN	8 000 000	83 210
CHUBB INA HLDGS CB 0 7/8 12/15/29	XS2091606330	EUR	US	3 794 000	39 630
CIE FINANC RICHE CFRVX 1 03/26/26	XS1789751531	EUR	LU	5 917 000	64 934
CITIGROUP INC 6.8 06/25/38	XS0372391945	GBP	US	941 000	18 299
CITIGROUP INC 8.125 7/15/2039	US172967EW71	USD	US	8 208 000	135 281
CITIGROUP INC C 4.09 06/09/25	CA172967JS17	CAD	US	1 164 000	8 612
CITIGROUP INC C 4.412 03/31/31	US172967MP39	USD	US	10 000 000	111 574
CITRIX SYSTEMS CTXS 4 1/2 12/01/27	US177376AE06	USD	US	8 552 000	91 772
CITY OF MALMO SW MALMOK 0 3/4 12/07/23 #EMTN	XS1732404063	SEK	SE	35 000 000	35 867
CITY OF MALMO SW MALMOK 0 7/8 09/17/24	XS1913339690	SEK	SE	40 000 000	41 365
CME GROUP INC CME 3 03/15/25	US12572QAG01	USD	US	7 500 000	77 644
CME GROUP INC CME 3 09/15/22	US12572QAE52	USD	US	4 700 000	46 552
CME GROUP INC CME 5.3 09/15/43	US12572QAF28	USD	US	5 011 000	69 606
CNA FINANCIAL CNAFNL 3.95 05/15/24	US126117AS92	USD	US	4 850 000	49 344
COACH INC COH 4 1/4 04/01/25	US189754AA23	USD	US	6 749 000	61 336
COCA-COLA CO/THE KO 0 1/8 09/22/22	XS1955024630	EUR	US	7 427 000	77 818
COCA-COLA CO/THE KO 0 3/4 03/09/23	XS1197832915	EUR	US	10 974 000	116 960
COCA-COLA CO/THE KO 0 3/4 09/22/26	XS1955024713	EUR	US	6 248 000	67 756
COCA-COLA CO/THE KO 1 1/8 03/09/27	XS1197833053	EUR	US	18 470 000	203 357
COCA-COLA CO/THE KO 1 1/8 09/22/22	XS1112678559	EUR	US	1 795 000	19 377
COCA-COLA CO/THE KO 1 10/02/28	CH0297974898	CHF	US	1 310 000	13 685
COCA-COLA CO/THE KO 1 7/8 09/22/26	XS1112678989	EUR	US	5 000 000	58 329
COCA-COLA CO/THE KO 2.55 06/01/26	US191216BW99	USD	US	657 000	6 728
CODELCO INC CDEL 3 5/8 08/01/27	USP3143NAY06	USD	CL	3 000 000	30 335
CODELCO INC CDEL 4 1/4 07/17/42	USP3143NAQ71	USD	CL	2 000 000	20 803
COLGATE-PALM CO CL 0 1/2 03/06/26	XS1958646082	EUR	US	5 000 000	53 569
COLGATE-PALM CO CL 3.7 08/01/47	US19416QEK22	USD	US	1 413 000	17 182
COLOM 4 3/8 07/12/21	US195325BN40	USD	CO	1 000 000	9 783
COLOMBIA REP OF 7.375 09/19/2037	US195325BK01	USD	CO	7 300 000	94 733
COLOMBIA REP OF 8.125 01/21/2024	US195325BD67	USD	CO	700 000	7 885
COLOMBIA REP OF COLOM 3 7/8 04/25/27	US195325DL65	USD	CO	3 500 000	34 783
COLOMBIA REP OF COLOM 4 02/26/24	US195325BQ70	USD	CO	1 300 000	12 930
COLOMBIA REP OF COLOM 5 5/8 02/26/44	US195325BR53	USD	CO	3 600 000	40 931
COLOMBIA TES COLTES 10 07/24/24	COL17CT02385	COP	CO	1 700 000	6
COLOMBIA TES COLTES 11 07/24/20	COL17CT02302	COP	CO	1 771 700 000	4 899
COLOMBIA TES COLTES 6 04/28/28	COL17CT02914	COP	CO	139 989 700 000	358 349
COLOMBIA TES COLTES 6 1/4 11/26/25	COL17CT03557	COP	CO	27 761 000 000	77 413
COLOMBIA TES COLTES 7 05/04/22	COL17CT02864	COP	CO	94 614 600 000	254 381
COLOMBIA TES COLTES 7 06/30/32	COL17CT03490	COP	CO	32 720 000 000	83 565
COLOMBIA TES COLTES 7 1/2 08/26/26	COL17CT02625	COP	CO	51 474 800 000	154 088
COLOMBIA TES COLTES 7 1/4 10/18/34	COL17CT03615	COP	CO	26 193 000 000	71 120
COLOMBIA TES COLTES 7 3/4 09/18/30	COL17CT03342	COP	CO	2 100 000	6
COMCAST CORP CMCSA 0 3/4 02/20/32	XS2114852564	EUR	US	1 621 000	16 569
COMCAST CORP CMCSA 1 1/2 02/20/29	XS2114853299	GBP	US	487 000	5 773
COMCAST CORP CMCSA 1 7/8 02/20/36	XS2114853455	GBP	US	317 000	3 805
COMCAST CORP CMCSA 2 3/4 03/01/23	US20030NBR17	USD	US	4 595 000	45 577
COMCAST CORP CMCSA 2.35 01/15/27	US20030NBW02	USD	US	923 000	9 279
COMCAST CORP CMCSA 2.65 02/01/30	US20030NDA63	USD	US	1 765 000	18 061
COMCAST CORP CMCSA 3 02/01/24	US20030NBX84	USD	US	3 459 000	35 061
COMCAST CORP CMCSA 3 3/8 02/15/25	US20030NBL47	USD	US	725 000	7 566
COMCAST CORP CMCSA 3.15 03/01/26	US20030NBS99	USD	US	1 411 000	14 752
COMCAST CORP CMCSA 3.55 05/01/28	US20030NCH26	USD	US	1 403 000	15 050
COMCAST CORP CMCSA 3.6 03/01/24	US20030NBJ90	USD	US	2 715 000	28 141
COMCAST CORP CMCSA 3.7 04/15/24	US20030NCR08	USD	US	3 587 000	37 268
COMCAST CORP CMCSA 3.969 11/01/47	US20030NCC39	USD	US	651 000	7 267
COMCAST CORP CMCSA 3.999 11/01/49	US20030NCE94	USD	US	226 000	2 572
COMCAST CORP CMCSA 4 1/4 10/15/30	US20030NCU37	USD	US	1 413 000	16 202
COMCAST CORP CMCSA 4.049 11/01/52	US20030NCG43	USD	US	415 000	4 768
COMCAST CORP CMCSA 4.15 10/15/28	US20030NCT63	USD	US	2 822 000	31 728
COMCAST CORP CMCSA 4.2 08/15/34	US20030NBM20	USD	US	531 000	6 187
COMCAST CORP CMCSA 4.6 08/15/45	US20030NBQ34	USD	US	128 000	1 568
COMCAST CORP CMCSA 4.65 07/15/42	US20030NBE04	USD	US	72 000	882
COMCAST CORP CMCSA 4.95 10/15/58	US20030NCN93	USD	US	1 663 000	22 266
COMCAST CORP CMCSA 5.65 06/15/35	US20030NAF87	USD	US	322 000	4 267
COMCAST CORPORATION 6.5% 11/15/2035	US20030NAK72	USD	US	2 598 000	36 722
COMMERZBANK AG CMZB 1 1/4 10/23/23	DE000CZ40NG4	EUR	DE	2 000 000	21 201
COMUNIDAD MADRID MADRID 0.419 04/30/30	ES0000101933	EUR	ES	6 000 000	61 900
COMUNIDAD MADRID MADRID 0.827 07/30/27	ES0000101966	EUR	ES	12 000 000	130 114
COMUNIDAD MADRID MADRID 1.571 04/30/29	ES0000101909	EUR	ES	7 500 000	85 918

COMUNIDAD MADRID MADRID 1.826 04/30/25	ES0000101651	EUR	ES	5 000 000	56 904
CONS EDISON CO OF NY 5.5 20391201	US209111EY58	USD	US	1 850 000	23 398
CONSTELLAT ENER EXC 5.15 12/01/20	US210371AL43	USD	US	4 900 000	46 183
COOPERATIEVE RAB RABOBK 0 1/4 10/30/26	XS2068969067	EUR	NL	4 000 000	41 302
COOPERATIEVE RAB RABOBK 0 1/8 10/11/21	XS1502438820	EUR	NL	2 000 000	21 027
CORP ANDINA FOM CAF 0 5/8 11/20/26	XS2081543204	EUR	SN	8 000 000	80 583
CORP ANDINA FOM CAF 2 1/8 09/27/21	US219868BX31	USD	SN	10 000 000	94 299
COSTA RICA GOVT COSTAR 4 1/4 01/26/23	USP3699PGB78	USD	CR	3 820 000	34 090
COSTA RICA GOVT COSTAR 5 5/8 04/30/43	USP3699PGF82	USD	CR	200 000	1 410
COSTA RICA GOVT COSTAR 6 1/8 02/19/31	USP3699PGK77	USD	CR	3 900 000	32 092
COSTA RICA GOVT COSTAR 7.158 03/12/45	USP3699PGJ05	USD	CR	6 000 000	47 947
COSTCO COMPANIES COST 3 05/18/27	US22160KAM71	USD	US	10 000 000	105 205
COUNCIL OF EUROP COE 0 04/10/26	XS1979512578	EUR	SN	10 000 000	107 031
COUNCIL OF EUROP COE 0 1/8 04/10/24	XS1594302868	EUR	SN	10 000 000	106 989
COUNCIL OF EUROP COE 0 3/8 03/27/25	XS1799045197	EUR	SN	8 000 000	86 948
COVIVIO COVFP 1 1/8 09/17/31	FR0013447232	EUR	FR	4 000 000	39 823
COX COMMUN INC COXENT 4.7 12/15/42	USU22018AK86	USD	US	1 333 000	15 360
COX COMMUN INC COXENT 8 3/8 03/01/39	USU22018AM43	USD	US	73 000	1 114
CPPIB CAPITAL CPPIBC 0 3/8 06/20/24	XS1633248148	EUR	CA	8 000 000	85 396
CPPIB CAPITAL CPPIBC 0 7/8 02/06/29	XS1945965611	EUR	CA	9 350 000	104 449
CPPIB CAPITAL CPPIBC 3 06/15/28	CA12593CAF82	CAD	CA	9 000 000	69 954
CRED AGRICOLE SA ACAFP 0 3/8 10/21/25	XS2067135421	EUR	FR	2 000 000	20 684
CRED SUIS GP FUN CS 3 3/4 03/26/25	US225433AC55	USD	GG	2 639 000	27 234
CRED SUIS GP FUN CS 3.8 06/09/23	US225433AT80	USD	GG	10 000 000	100 383
CRED SUIS GP FUN CS 4.55 04/17/26	US225433AR25	USD	GG	25 001 000	270 010
CREDIT AG HOME L ACACB 0.05 12/06/29	FR0013465010	EUR	FR	4 000 000	42 635
CREDIT AGRICOLE ACAFP 0 3/4 12/05/23	FR0013385515	EUR	FR	3 000 000	32 266
CREDIT SUISSE LD CS 0.45 05/19/25	XS2176686546	EUR	CH	1 200 000	12 672
CREDIT SUISSE NEW YORK 4.375 2020-08-05	US22546QAF46	USD	CH	3 000 000	28 548
CRH FINANCE CRHID 3 1/8 04/03/23	XS0909369489	EUR	IE	1 750 000	19 823
CROATIA CROATI 5 1/2 04/04/23	XS0908769887	USD	HR	2 200 000	22 822
CROATIA CROATI 6 01/26/24	XS0997000251	USD	HR	3 800 000	41 412
CSX CORP CSX 3.4 08/01/24	US126408HB27	USD	US	421 000	4 376
CSX CORP CSX 4.1 03/15/44	US126408GY39	USD	US	6 300 000	71 594
CSX CORP CSX 5 1/2 04/15/41	US126408GU17	USD	US	3 650 000	46 490
CVS HEALTH CORP CVS 4.3 03/25/28	US126650CX62	USD	US	10 000 000	109 786
CZECH REPUBLIC CZGB 0 1/4 02/10/27	CZ0001005037	CZK	CZ	930 200 000	356 561
CZECH REPUBLIC CZGB 0.45 10/25/23	CZ0001004600	CZK	CZ	368 400 000	145 714
CZECH REPUBLIC CZGB 0.95 05/15/30	CZ0001004477	CZK	CZ	261 900 000	104 426
CZECH REPUBLIC CZGB 1 06/26/26	CZ0001004469	CZK	CZ	13 300 000	5 350
CZECH REPUBLIC CZGB 2 1/2 08/25/28	CZ0001003859	CZK	CZ	283 300 000	129 647
CZECH REPUBLIC CZGB 2 10/13/33	CZ0001005243	CZK	CZ	441 800 000	199 771
CZECH REPUBLIC CZGB 2 3/4 07/23/29	CZ0001005375	CZK	CZ	176 500 000	81 367
CZECH REPUBLIC CZGB 2.4 09/17/25	CZ0001004253	CZK	CZ	298 900 000	130 874
CZECH REPUBLIC CZGB 3.85 09/29/21	CZ0001002851	CZK	CZ	611 500 000	258 899
CZECH REPUBLIC CZGB 4.7 09/12/22	CZ0001001945	CZK	CZ	62 700 000	28 076
CZECH REPUBLIC CZGB 5.7 05/25/24	CZ0001002547	CZK	CZ	239 400 000	114 386
DAE FUNDING DUBAEE 4 1/2 08/01/22	USU23388AA62	USD	US	2 800 000	25 431
DAE FUNDING DUBAEE 5 08/01/24	USU23388AB46	USD	US	1 300 000	11 636
DAIMLER AG DAIGR 2 1/4 01/24/22	DE000A1R04X6	EUR	DE	4 000 000	43 527
DAIMLER CANADA DAIGR 1.91 07/08/21	CA23384NAV97	CAD	CA	2 500 000	17 278
DAIMLERCHRYSLER 8.5% 01/18/2031	US233835AQ08	USD	DE	92 000	1 339
DANSKE BANK A/S DANBNK 1 5/8 03/15/24	XS1963849440	EUR	DK	3 400 000	36 590
DANSKE HYPO DANBNK 1 12/15/21 #2112	SE0010494716	SEK	SE	300 000 000	305 960
DANSKE HYPO DANBNK 1 12/18/24 #2412	SE0012621852	SEK	SE	110 000 000	114 445
DANSKE HYPO DANBNK 1 12/20/23 #2312	SE0011116474	SEK	SE	100 000 000	103 593
DANSKE HYPO DANBNK 1 12/21/22 #2212	SE0010297085	SEK	SE	570 000 000	586 313
DBS GROUP HLDGS DBSSP 1 1/2 04/11/28	XS1802465846	EUR	SG	10 000 000	106 239
DCP MIDSTREAM OP DPM 3 7/8 03/15/23	US23311VAD91	USD	US	200 000	1 828
DEERE CO DE 5 3/8 10/16/29	US244199BD66	USD	US	158 000	1 914
DELTA AIR LINES DAL 2.9 10/28/24	US247361ZU54	USD	US	2 495 000	18 910
DELTA AIR LINES DAL 3 3/4 10/28/29	US247361ZT81	USD	US	6 000 000	45 117
DENMARK - BULLET DGB 0 1/2 11/15/27	DK0009923567	DKK	DK	10 000 000	15 053
DENMARK - BULLET DGB 1 1/2 11/15/23	DK0009923054	DKK	DK	5 000 000	7 582
DENMARK - BULLET DGB 1 3/4 11/15/25	DK0009923138	DKK	DK	5 000 000	7 972
DENMARK (KINGDOM OF) 4.5% 11/15/39	DK0009922320	DKK	DK	5 000 000	13 431
DEUTSCH BAHN FIN DBHNGR 0 7/8 07/11/31	XS1441837546	EUR	NL	8 000 000	87 691
DEUTSCH BAHN FIN DBHNGR 1 5/8 11/06/30	XS1316420089	EUR	NL	10 000 000	117 960
DEUTSCHE BANK AG DB 2.95 08/20/20	US25152R2U64	USD	DE	1 706 000	16 104
DEUTSCHE BANK AG DB 4 1/4 10/14/21	US251541AQ13	USD	DE	35 187 000	338 972
DEUTSCHE BANK AG DB 4.1 01/13/26	US25152R2Y86	USD	DE	22 326 000	223 483
DEUTSCHE BANK NY DB 3.3 11/16/22	US251526BL24	USD	DE	6 419 000	61 606
DEUTSCHE BANK NY DB 3.95 02/27/23	US251526BR93	USD	DE	2 049 000	20 075
DEUTSCHE BANK NY DB 5 02/14/22	US251526CA59	USD	DE	7 374 000	73 178
DEUTSCHE BOERSE DBOERS 1 1/8 03/26/28	DE000A2LQJ75	EUR	DE	1 079 000	12 190
DEUTSCHE KREDIT DKRED 0 3/4 09/26/24	DE000GRN0016	EUR	DE	3 000 000	31 542
DEUTSCHE KREDIT DKRED 0 5/8 06/08/21	DE000GRN0008	EUR	DE	3 000 000	31 290
DEUTSCHE TEL FIN DT-4.875 3/42	USN27915AB85	USD	NL	1 433 000	17 385
DEUTSCHE TELEKOM AG 6.5 4/8/2022	XS0423048247	GBP	NL	634 000	8 137
DEUTSCHE TELEKOM INT FIN 8.75% 06/15/2030	US25156PAC77	USD	NL	24 889 000	363 657
DEUTSCHLAND REP 3.25% 2042-07-04	DE0001135432	EUR	DE	3 000 000	56 413
DEUTSCHLAND REP DBR 0 05/15/35	DE0001102515	EUR	DE	22 500 000	245 022
DEUTSCHLAND REP DBR 0 1/2 02/15/25	DE0001102374	EUR	DE	10 000 000	110 868
DEUTSCHLAND REP DBR 0 1/2 02/15/26	DE0001102390	EUR	DE	5 000 000	56 027
DEUTSCHLAND REP DBR 0 1/4 02/15/27	DE0001102416	EUR	DE	10 000 000	111 303
DEUTSCHLAND REP DBR 2 1/2 07/04/44	DE0001135481	EUR	DE	5 000 000	87 004
DEV BANK JAPAN DBJJP 2 1/2 10/18/22	XS1697651468	USD	JP	10 000 000	97 693
DEV BANK JAPAN DBJJP 3 1/8 09/06/23	XS1865126004	USD	JP	10 500 000	106 574
DH EUROPE FINANC DHR 1.2 06/30/27	XS1637162592	EUR	LU	2 880 000	31 206

DIAGEO CAP PLC DGELN 3 7/8 04/29/43	US25243YAV11	USD	GB	159 000	1 792
DIAGEO INV CORP DGELN 4 1/4 05/11/42	US25245BAA52	USD	GB	1 303 000	15 190
DIGITAL EURO FIN DLR 2 1/2 01/16/26	XS1891174341	EUR	US	5 412 000	61 877
DISCOVERY COMMUN DISCA 2 1/2 09/20/24	XS1684268524	GBP	US	3 193 000	38 079
DNB BOLIGKREDIT DNBNO 0 3/4 01/31/24	XS1945126867	SEK	NO	30 000 000	30 603
DNB BOLIGKREDIT DNBNO 0 5/8 06/19/25	XS1839888754	EUR	NO	6 000 000	65 679
DNB BOLIGKREDIT DNBNO 1.65 02/16/22	NO0010730799	NOK	NO	25 000 000	24 738
DOLLAR GENERAL DG 3 1/2 04/03/30	US256677AG02	USD	US	3 989 000	42 105
DOLLAR GENERAL DG 3 1/4 04/15/23	US256677AC97	USD	US	2 900 000	29 017
DOLLAR GENERAL DG 3 7/8 04/15/27	US256677AE53	USD	US	1 500 000	16 157
DOMINICAN REPUB DOMREP 5 7/8 04/18/24	USP3579EAS65	USD	DO	1 860 000	17 971
DOMINICAN REPUB DOMREP 6 07/19/28	USP3579ECB13	USD	DO	5 900 000	56 735
DOMINICAN REPUB DOMREP 6 7/8 01/29/26	USP3579EBK21	USD	DO	5 100 000	51 187
DOMINICAN REPUB DOMREP 6.4 06/05/49	USP3579ECE51	USD	DO	1 900 000	16 281
DOMINICAN REPUB DOMREP 6.85 01/27/45	USP3579EBE60	USD	DO	1 300 000	11 953
DOMINICAN REPUB DOMREP 7.45 04/30/44	USP3579EAY34	USD	DO	6 100 000	59 100
DOMINICAN REPUB DOMREP 8.9 02/15/23	USP3579EBZ99	DOP	DO	94 000 000	14 537
DOMINICAN REPUB DOMREP 9 3/4 06/05/26	USP3579ECD78	DOP	DO	118 700 000	17 177
DOW CHEMICAL 7.375% 11/01/2029	US260543BJ10	USD	US	190 000	2 524
DOW CHEMICAL CO DOW 4 1/4 10/01/34	US260543CK73	USD	US	3 083 000	32 362
DUKE ENERGY CAR DUK 3.9 06/15/21	US26442CAK09	USD	US	5 300 000	50 718
DUKE ENERGY CAR DUK 4 09/30/42	US26442CAN48	USD	US	8 000	91
DUKE ENERGY CAR DUK 4 1/4 12/15/41	US26442CAM64	USD	US	65 000	755
DUKE ENERGY CAR DUK 5.3 02/15/40	US26442CAH79	USD	US	4 050 000	53 217
DUKE ENERGY CORP DUK 3.05 08/15/22	US26441CAJ45	USD	US	2 550 000	25 065
E.ON AG 6.375% 06/07/2032	XSO148579666	GBP	DE	1 207 000	20 786
E.ON AG 6.75 01/27/2039	XS0408958683	GBP	DE	200 000	4 007
E.ON INTL FIN BV EOANGR 6.65 04/30/38	USN3033QAU69	USD	NL	24 000	319
E.ON SE EOANGR 0 08/28/24	XS2047500769	EUR	DE	4 000 000	41 380
E.ON SE EOANGR 0 3/8 09/29/27	XS2103014291	EUR	DE	2 500 000	26 126
E.ON SE EOANGR 0 7/8 08/20/31	XS2177580508	EUR	DE	1 500 000	15 859
E.ON SE EOANGR 0.35 02/28/30	XS2047500926	EUR	DE	2 000 000	20 291
EATON CORP ETN 4 11/02/32	US278062AD69	USD	US	929 000	10 251
EATON CORP ETN 4.15 11/02/42	US278062AE43	USD	US	1 057 000	11 688
EDENRED EDENFP 1 3/8 03/10/25	FR0012599892	EUR	FR	100 000	1 075
EDF NRG NET EPN UKPONE 4 3/4 09/30/21	XS0686172601	GBP	GB	3 600 000	44 945
EDP FINANCE BV EDPLP 0 3/8 09/16/26	XS2053052895	EUR	NL	5 200 000	53 731
EL PASO PIPELINE EPB 4.3 05/01/24	US28370TAG40	USD	US	3 606 000	37 005
EL SALVADOR REP ELSALV 6 3/8 01/18/27	USP01012AT38	USD	SV	10 300 000	85 550
EL SALVADOR REP ELSALV 7 5/8 02/01/41	USP01012AR71	USD	SV	3 600 000	29 410
EL SALVADOR REP ELSALV 7.1246 01/20/50	USP01012CA29	USD	SV	300 000	2 366
EL SALVADOR REP ELSALV 7.65 06/15/35	USP01012AN67	USD	SV	1 890 000	15 177
EL SALVADOR REP ELSALV 8 1/4 04/10/32	XSO146173371	USD	SV	800 000	6 970
ELECTROLUX AB ELTLX 1.103 03/27/24	XS1969611943	SEK	SE	10 000 000	10 119
ELI LILLY CO LLY 1 5/8 06/02/26	XS1240751062	EUR	US	1 674 000	19 088
ELI LILLY & CO LLY 4.15 03/15/59	US532457BU11	USD	US	6 438 000	79 127
ELLEVI AB ELLEVI 1.728 06/11/27	XS2187708198	SEK	SE	16 000 000	16 187
ELM BV (SWISS REIN CO) 2.6 12/29/49	XS1209031019	EUR	NL	5 000 000	55 532
EMERSON ELECTRIC EMR 1 1/4 10/15/25	XS1915689746	EUR	US	8 875 000	98 526
EMERSON ELECTRIC EMR 2 10/15/29	XS1916073254	EUR	US	4 812 000	57 114
EMIRATES DEVELOP EMDEBK 3.516 03/06/24	XS1956103805	USD	AE	3 500 000	34 683
EMPRESA NACIONAL ENAPCL 4 1/2 09/14/47	USP37110AM89	USD	CL	1 700 000	16 687
EMPRESA NACIONAL ENAPCL 5 1/4 11/06/29	USP37110AN62	USD	CL	4 700 000	49 333
ENAGAS FIN SA ENGSM 1 1/4 02/06/25	XS1177459531	EUR	ES	3 000 000	33 167
ENBRIDGE INC ENBCN 2.99 10/03/29	CA29251ZBS52	CAD	CA	121 000	871
ENBRIDGE INC ENBCN 3.19 12/05/22	CA29251ZBC01	CAD	CA	3 001 000	21 365
ENBRIDGE INC ENBCN 3.7 07/15/27	US29250NAR61	USD	CA	3 011 000	31 388
ENBRIDGE INC ENBCN 4 1/4 12/01/26	US29250NAL91	USD	CA	4 411 000	46 778
ENBRIDGE INC ENBCN 4.24 08/27/42	CA29251ZBB28	CAD	CA	1 626 000	12 189
ENBRIDGE INC ENBCN 4.57 03/11/44	CA29251ZBG15	CAD	CA	10 167 000	80 297
ENBRIDGE INC ENBCN 5 1/2 12/01/46	US29250NAM74	USD	CA	889 000	10 732
ENBRIDGE PIPE LN ENBPIP 4.33 02/22/49	CA29250ZAY49	CAD	CA	1 841 000	14 884
ENBW ENBW 1 7/8 10/31/33	XS1901055472	EUR	NL	1 685 000	20 794
ENCANA CORP ECACN 6 5/8 08/15/37	US292505AE49	USD	CA	54 000	448
ENEL FIN INTL NV ENELIM 1 09/16/24	XS1550149204	EUR	NL	3 000 000	32 650
ENEL FIN INTL NV ENELIM 1 1/2 07/21/25	XS1937665955	EUR	NL	4 050 000	45 502
ENEL FIN INTL NV ENELIM 1 1/8 09/16/26	XS1750986744	EUR	NL	2 500 000	27 678
ENEL FIN INTL NV ENELIM 6 10/07/39	USL2967VED30	USD	NL	1 627 000	20 698
ENEL FIN INTL NV ENELIM 6.8 09/15/37	USL2967VCZ69	USD	NL	115 000	1 512
ENEL FINANCE INTERNATIONAL 5.75% 9/14/2040	XS0452187320	GBP	IT	432 000	7 910
ENEL SPA ENELIM 3 3/8 11/24/81	XS1713463559	EUR	IT	8 232 000	90 253
ENERGY TRAN PTNR ETP 3.6 02/01/23	US29273RAS85	USD	US	3 800 000	37 236
ENERGY TRAN PTNR ETP 6 1/2 02/01/42	US29273RAR03	USD	US	5 489 000	57 171
ENGIE ENGIFP 0 1/2 10/24/30	FR0013455813	EUR	FR	2 000 000	20 493
ENGIE ENGIFP 0 3/8 06/21/27	FR0013428489	EUR	FR	7 000 000	72 910
ENGIE ENGIFP 0 7/8 03/27/24	FR0013245859	EUR	FR	2 000 000	21 544
ENGIE ENGIFP 1 1/2 03/27/28	FR0013245867	EUR	FR	1 000 000	11 324
ENGIE ENGIFP 1 3/8 02/28/29	FR0013284254	EUR	FR	1 000 000	11 142
ENGIE ENGIFP 1 3/8 06/21/39	FR0013428513	EUR	FR	2 000 000	21 258
ENI SPA ENIIM 1 1/4 05/18/26	XS2176783319	EUR	IT	5 000 000	54 277
ENI SPA ENIIM 2 05/18/31	XS2176785447	EUR	IT	4 753 000	55 025
ENTERPRISE PRODU EPD 3.95 02/15/27	US29379VBL62	USD	US	552 000	5 922
ENTERPRISE PRODU EPD 4 7/8 08/16/77	US29379VBM46	USD	US	8 833 000	73 367
EQT MIDSTREAM PT EQM 4 3/4 07/15/23	US26885BAD29	USD	US	6 844 000	65 637
EQUIFAX INC EFX 3.3 12/15/22	US294429AJ43	USD	US	5 000 000	49 015
ESB FINANCE DAC ESBIRE 1 1/8 06/11/30	XS2009861480	EUR	IE	2 550 000	28 130
ESTEE LAUDER CO EL 4.15 03/15/47	US29736RAK68	USD	US	1 250 000	14 696
EURO BK RECON&DV EBRD 0 09/10/26	XS2051210214	SEK	SN	30 000 000	29 513
EURO BK RECON&DV EBRD 1 1/2 02/13/25	US29874QEE08	USD	SN	8 500 000	83 438

EURO BK RECON&DV EBRD 1 5/8 09/27/24	US29874QAY08	USD	SN	5 000 000	49 144
EUROFIMA EUROF 0 1/4 02/09/24	XS1919899960	EUR	SN	2 000 000	21 332
EUROFIMA EUROF 0.1 05/20/30	XS2176621253	EUR	SN	4 000 000	42 226
EUROFIMA EUROF 0.15 10/10/34	XS2055744689	EUR	SN	4 000 000	41 612
EURONET WORLDWID EEFT 1 3/8 05/22/26	XS2001315766	EUR	US	2 662 000	26 170
EUROPEAN INVESTMENT BANK-GLOBA 4.875% 02/15/2036	US298785DV50	USD	SN	15 000 000	215 248
EUROPEAN INVT BK EIB 0 1/2 07/19/22	XS1551293019	SEK	SN	75 000 000	75 999
EUROPEAN INVT BK EIB 0 1/2 11/13/37	XS1500338618	EUR	SN	4 000 000	45 769
EUROPEAN INVT BK EIB 0 3/4 11/15/24	XS2036242803	GBP	SN	4 405 000	52 198
EUROPEAN INVT BK EIB 1 1/2 03/02/27	XS1572222526	SEK	SN	100 000 000	108 311
EUROPEAN INVT BK EIB 1 1/4 05/12/25	XS1171476143	SEK	SN	100 000 000	104 856
EUROPEAN INVT BK EIB 1 1/4 11/13/26	XS1107718279	EUR	SN	1 200 000	14 100
EUROPEAN INVT BK EIB 1 1/8 09/16/21	XS1490971634	CAD	SN	1 700 000	11 772
EUROPEAN INVT BK EIB 1 1/8 11/15/32	XS1828046570	EUR	SN	4 500 000	55 214
EUROPEAN INVT BK EIB 1 11/14/42	XS1980857319	EUR	SN	3 000 000	38 271
EUROPEAN INVT BK EIB 1 3/4 11/12/26	XS1347679448	SEK	SN	99 000 000	108 583
EUROPEAN INVT BK EIB 1 5/8 10/09/29	US298785JA59	USD	SN	5 500 000	55 051
EUROPEAN INVT BK EIB 1.7 11/15/24	AU3CB0263945	AUD	SN	3 500 000	23 441
EUROPEAN INVT BK EIB 2 1/8 04/13/26	US298785HD17	USD	SN	11 500 000	117 400
EUROPEAN INVT BK EIB 2 3/4 11/13/23	XS0852107266	SEK	SN	100 000 000	110 459
EUROPEAN INVT BK EIB 2 3/8 05/24/27	US298785HM16	USD	SN	10 500 000	109 507
EUROPEAN INVT BK EIB 2.7 01/12/23	AU3CB0249787	AUD	SN	500 000	3 421
EUROPEAN INVT BK EIB 3.3 02/03/28	AU3CB0245884	AUD	SN	10 000 000	75 198
EXELON CORP EXC 3.497 06/01/22	US30161NAW11	USD	US	322 000	3 145
EXELON CORP EXC 5 5/8 06/15/35	US30161NAC56	USD	US	39 000	479
EXELON GENERATIO EXC 5.6 06/15/42	US30161MAN39	USD	US	269 000	2 827
EXELON GENERATIO EXC 6 1/4 10/01/39	US30161MAG87	USD	US	2 250 000	25 227
EXPEDIA INC EXPE 2 1/2 06/03/22	XS1117297512	EUR	US	5 707 000	59 536
EXP-IMP BK KOREA EIBKOR 0.829 04/27/25	XS2158820477	EUR	KR	1 800 000	19 311
FBG FINANCE LTD ABIBB 3 1/4 09/06/22	AU3CB0246650	AUD	AU	590 000	3 972
FCA BANK IE FCABNK 0 5/8 11/24/22	XS2001270995	EUR	IT	4 899 000	50 426
FCC AQUALIA SA AQUASM 2.629 06/08/27	XS1627343186	EUR	ES	3 243 000	35 441
FEDEX CORP FDX 3.9 02/01/35	US31428XBA37	USD	US	66 000	674
FEDEX CORP FDX 5 1/4 05/15/50	US31428XCA28	USD	US	3 523 000	40 241
FERROVIE DEL FERROV 0 7/8 12/07/23	XS1732400319	EUR	IT	6 000 000	63 371
FIDELITY NATIONA FIS 3 1/2 04/15/23	US31620MAK27	USD	US	1 951 000	19 573
FIDELITY NATL IN FIS 0 3/4 05/21/23	XS1843436574	EUR	US	5 000 000	52 735
FINNISH GOVT RFGB 0 1/2 04/15/26	FI4000197959	EUR	FI	3 000 000	33 249
FINNISH GOVT RFGB 0 1/8 04/15/36	FI4000415153	EUR	FI	2 000 000	21 209
FLORIDA POWER & NEE 3.7 12/01/47	US341081FP71	USD	US	2 121 000	24 084
FLORIDA POWER & NEE 3.95 03/01/48	US341081FQ54	USD	US	3 615 000	42 792
FLORIDA PWR LT NEE 4.05 06/01/42	US341081FG72	USD	US	3 300 000	38 199
FONCIERE REGIONS FDRFP 1 7/8 05/20/26	FR0013170834	EUR	FR	2 000 000	21 597
FORD MOTOR CRED F 3.339 03/28/22	US345397YL15	USD	US	5 033 000	45 997
FRANCE O.A.T. 3.5% 2026-04-25	FR0010916924	EUR	FR	3 000 000	38 965
FRANCE O.A.T. FRTR 0 1/4 11/25/26	FR0013200813	EUR	FR	4 000 000	43 752
FRANCE O.A.T. FRTR 1 3/4 05/25/23	FR0011486067	EUR	FR	5 000 000	56 029
FRANCE O.A.T. FRTR 1 3/4 06/25/39	FR0013234333	EUR	FR	68 000 000	907 726
FRANCE O.A.T. FRTR 2 1/2 05/25/30	FR0011883966	EUR	FR	5 000 000	66 508
FRANCE O.A.T. FRTR 3 1/4 05/25/45	FR0011461037	EUR	FR	9 000 000	156 483
GABONESE REPUB GABON 6 3/8 12/12/24	XS1003557870	USD	GA	1 700 000	15 047
GABONESE REPUB GABON 6.95 06/16/25	XS1245960684	USD	GA	400 000	3 499
GDF SUEZ 5 10/01/2060 REGS	FR0010946855	GBP	FR	1 100 000	24 416
GDF SUEZ GSZFP 1 03/13/26	FR0012602761	EUR	FR	1 200 000	13 093
GDF SUEZ GSZFP 3 7/8 06/02/49	FR0011942283	EUR	FR	10 200 000	114 015
GE CAP EUR FUND GE 6.025 03/01/38	XS0350890470	EUR	US	448 000	6 204
GE CAPITAL UK GE 4 1/8 09/13/23	XS0971723233	GBP	IE	5 669 000	70 718
GE CAPITAL UK GE 5 7/8 01/18/33	XS0340495216	GBP	US	4 120 000	58 538
GE CAPITAL UK GE 8 01/14/39	XS0408304995	GBP	US	2 086 000	35 918
GECINA GFCFP 1 1/2 01/20/25	FR0012448025	EUR	FR	100 000	1 094
GEORGIA POWER SO 4.3 03/15/42	US373334JW27	USD	US	12 495 000	136 919
GHANA REP OF GHANA 7 5/8 05/16/29	XS1821416234	USD	GH	2 600 000	23 109
GHANA REP OF GHANA 8 1/8 01/18/26	XS1108847531	USD	GH	2 600 000	25 412
GHANA REP OF GHANA 8 1/8 03/26/32	XS1968714540	USD	GH	8 700 000	77 489
GHANA REP OF GHANA 8.627 06/16/49	XS1821416408	USD	GH	600 000	5 072
GHANA REP OF GHANA 8.95 03/26/51	XS1968714623	USD	GH	2 500 000	21 871
GILEAD SCIENCES GILD 1.95 03/01/22	US375558BH51	USD	US	1 250 000	11 981
GILEAD SCIENCES GILD 4 09/01/36	US375558BJ18	USD	US	67 000	779
GILEAD SCIENCES GILD 4.8 04/01/44	US375558AX11	USD	US	4 761 000	60 145
GILEAD SCIENCES GILD 5.65 12/01/41	US375558AS26	USD	US	328 000	4 445
GLAXOSMITHKLINE CAP PLC 5.25% 12/19/2033	XS0140516864	GBP	GB	1 473 000	25 177
GLAXOSMITHKLINE CAPITAL INC 6.375% 05/15/2038	US377372AE71	USD	GB	4 563 000	64 856
GLAXOSMITHKLINE GSK 2.85 05/08/22	US377373AD71	USD	GB	3 054 000	29 793
GLAXOSMITHKLINE GSK 3 3/8 05/15/23	US377372AL15	USD	US	1 044 000	10 528
GLAXOSMITHKLINE GSK 4 06/16/25	XS0222383027	EUR	GB	681 000	8 489
GLITNIR BANKI HF 7.451% PERPETUAL SERIE REGS	USX3078NAR53	USD	IS	6 000 000	0
GOTHENBURG CITY GOTA 0 5/8 06/14/23	XS1627778316	SEK	SE	45 000 000	45 710
GOTHENBURG CITY GOTA 0.214 09/24/25	XS2054601369	SEK	SE	30 000 000	29 883
GOTHENBURG CITY GOTA 0.481 06/03/26	XS2180083136	SEK	SE	95 000 000	95 520
GOTHENBURG CITY GOTA 1 11/05/24	XS1900629616	SEK	SE	75 000 000	78 022
GOTHENBURG CITY GOTA 1.455 06/30/21	XS1253847815	SEK	SE	50 000 000	50 714
GOVERNMENT OF JAMAICA 6.75 04/28/28	US470160CA80	USD	JM	2 000 000	21 202
GRAND CITY PROP GYCGR 1 1/2 04/17/25	XS1220083551	EUR	LU	500 000	5 424
GREAT-WEST LIFEC GWOCN 2 1/2 04/18/23	XS0918600668	EUR	CA	1 300 000	14 423
HALLIBURTON CO HAL 4 1/2 11/15/41	US406216BA89	USD	US	212 000	1 905
HARTFORD FINL HIG 3.6 08/19/49	US416515BF08	USD	US	11 023 000	110 642
HAZINE MUSTESARL TURKSK 5.004 04/06/23	XS1586385178	USD	TR	2 300 000	21 458
HEALTH CARE REIT HCN 4.8 11/20/28	XS0994433836	GBP	US	5 549 000	74 804
HERA SPA HERIM 0 7/8 07/05/27	XS2020608548	EUR	IT	4 500 000	48 313

HESS CORP HES 6 01/15/40	US42809HAC16	USD	US	3 396 000	34 954
HOLCIM FINANCE L LHNFX 1 3/4 08/29/29	XS1672151492	EUR	LU	3 606 000	40 509
HOLCIM FINANCE L LHNFX 2 1/4 05/26/28	XS1420338102	EUR	LU	5 220 000	60 371
HOME DEPOT INC 5.95 03/31/2011	US437076AV48	USD	US	2 302 000	32 452
HOME DEPOT INC-GLOBAL 5.875% 12/16/2036	US437076AS19	USD	US	1 495 000	20 644
HONDURAS GOVT HONDUR 6 1/4 01/19/27	USP5178RAC27	USD	HN	600 000	6 131
HONG KONG HKINTL 2 1/2 05/28/24	USY2836BAN48	USD	HK	3 700 000	36 512
HSBC BANK CANADA HSBC 2.253 09/15/22	CA40427HTG88	CAD	CA	1 429 000	10 020
HSBC HLDGS PLC HSBC 6 1/2 05/20/24	XS0429422271	GBP	GB	1 034 000	14 134
HSBC HOLDING PLC 6 03/29/2040	XS0498768315	GBP	GB	1 413 000	21 015
HSBC HOLDING PLC 7% 04/07/2038	XS0356452929	GBP	GB	700 000	11 392
HSBC HOLDING PLC-GLOBAL 6.8 2038-06-01	US404280AJ87	USD	GB	918 000	12 022
HSBC HOLDINGS HSBC 1 1/2 12/04/24	XS1917601582	EUR	GB	4 000 000	43 716
HSBC HOLDINGS HSBC 3 05/29/30	XS2003500142	GBP	GB	2 181 000	26 636
HSBC HOLDINGS HSBC 3 06/30/25	XS1254428896	EUR	GB	2 072 000	23 951
HSBC HOLDINGS HSBC 3.6 05/25/23	US404280BA69	USD	GB	10 000 000	100 085
HSBC HOLDINGS HSBC 3.9 05/25/26	US404280BB43	USD	GB	13 040 000	135 385
HSBC HOLDINGS HSBC 3.973 05/22/30	US404280CC17	USD	GB	10 000 000	103 880
HSBC HOLDINGS HSBC 4 1/4 08/18/25	US404280AU33	USD	GB	11 018 000	113 202
HSBC HOLDINGS HSBC 4.041 03/13/28	US404280BK42	USD	GB	2 888 000	30 020
HSBC HOLDINGS HSBC 4.3 03/08/26	US404280AW98	USD	GB	13 083 000	139 222
HUNGARY GOVT HGB 1 3/4 10/26/22	HU0000403266	HUF	HU	7 818 700 000	238 792
HUNGARY GOVT HGB 2 1/2 10/24/24	HU0000403571	HUF	HU	6 807 300 000	216 005
HUNGARY GOVT HGB 3 08/21/30	HU0000403696	HUF	HU	3 703 500 000	120 635
HUNGARY GOVT HGB 3 1/4 10/22/31	HU0000403001	HUF	HU	842 800 000	28 053
HUNGARY GOVT HGB 3 10/27/27	HU0000403118	HUF	HU	4 445 700 000	145 928
HUNGARY GOVT HGB 5 1/2 06/24/25	HU0000402748	HUF	HU	4 683 300 000	166 429
HUNGARY GOVT HGB 6 3/4 10/22/28	HU0000402532	HUF	HU	133 100 000	5 593
HUNGARY REPHUN 5 3/4 11/22/23	US445545AJ57	USD	HU	2 600 000	27 678
HUNGARY REPHUN 5 3/8 02/21/23	US445545AH91	USD	HU	1 300 000	13 514
HUNGARY REPHUN 5 3/8 03/25/24	US445545AL04	USD	HU	5 000 000	53 533
HUTCH WHA INT 14 HUWHY 3 5/8 10/31/24	USG46747AB00	USD	KY	4 577 000	46 507
IBERDROLA FIN SA IBESM 1 03/07/24	XS1527758145	EUR	ES	1 000 000	10 787
IBERDROLA FIN SA IBESM 1 03/07/25	XS1575444622	EUR	ES	2 000 000	21 736
IBERDROLA FIN SA IBESM 1 1/4 09/13/27	XS1682538183	EUR	ES	5 000 000	56 599
IBERDROLA FIN SA IBESM 1 1/4 10/28/26	XS1847692636	EUR	ES	3 000 000	33 527
IBERDROLA INTL IBESM 1 1/8 04/21/26	XS1398476793	EUR	NL	5 000 000	55 029
IBM CORP IBM 1 1/8 09/06/24	XS1375841233	EUR	US	1 826 000	19 960
IBM CORP IBM 1 3/4 03/07/28	XS1375955678	EUR	US	1 250 000	14 204
IBM CORP IBM 2 1/2 01/27/22	US459200JQ56	USD	US	1 419 000	13 781
IBM CREDIT LLC IBM 2.2 09/08/22	US44932HAC79	USD	US	1 250 000	12 140
ICADE ICADFP 1 1/2 09/13/27	FR0013281755	EUR	FR	2 800 000	29 555
ILE DE FRANCE IDF 0 1/2 06/14/25	FR0013183167	EUR	FR	1 000 000	10 874
ILE DE FRANCE IDF 0 5/8 04/23/27	FR0012685691	EUR	FR	5 000 000	55 050
ILE DE FRANCE IDF 1 3/8 03/14/29	FR0013242336	EUR	FR	1 500 000	17 648
INBEV NV ABIBB 9 3/4 07/30/24	BE0934986036	GBP	BE	2 752 000	45 590
INDIAN RAIL FIN INRCIN 3.835 12/13/27	XS1733877762	USD	IN	800 000	7 884
INDONESIA (REP) INDON 2.85 02/14/30	US455780CQ75	USD	ID	2 700 000	25 957
INDONESIA (REP) INDON 4 3/4 02/11/29	US455780CH76	USD	ID	11 600 000	126 999
INDONESIA (REP) INDON 4.1 04/24/28	US455780CF11	USD	ID	4 400 000	45 772
INDONESIA (REP) INDON 5 3/8 10/17/23	USY20721BH19	USD	ID	200 000	2 093
INDONESIA (REP) INDON 5.35 02/11/49	US455780CJ33	USD	ID	4 000 000	49 088
INDONESIA GOV'T INDOGB 10 1/2 08/15/30	IDG000009002	IDR	ID	43 000 000 000	35 413
INDONESIA GOV'T INDOGB 7 05/15/22	IDG000010000	IDR	ID	125 000 000 000	84 684
INDONESIA GOV'T INDOGB 7 05/15/27	IDG000009804	IDR	ID	84 500 000 000	55 951
INDONESIA GOV'T INDOGB 7 1/2 08/15/32	IDG000012204	IDR	ID	439 500 000 000	292 811
INDONESIA GOV'T INDOGB 8 1/4 05/15/29	IDG000012907	IDR	ID	364 500 000 000	256 582
INDONESIA GOV'T INDOGB 8 1/4 05/15/36	IDG000011602	IDR	ID	135 000 000 000	93 049
INDONESIA GOV'T INDOGB 8 1/4 07/15/21	IDG000009101	IDR	ID	224 500 000 000	157 896
INDONESIA GOV'T INDOGB 8 1/8 05/15/24	IDG000012808	IDR	ID	149 000 000 000	103 898
INDONESIA GOV'T INDOGB 8 3/4 05/15/31	IDG000011701	IDR	ID	162 000 000 000	116 691
INDONESIA GOV'T INDOGB 8 3/8 03/15/24	IDG000012006	IDR	ID	297 500 000 000	211 366
INDONESIA GOV'T INDOGB 8 3/8 03/15/34	IDG000010802	IDR	ID	232 000 000 000	163 544
INDONESIA GOV'T INDOGB 8 3/8 04/15/39	IDG000013202	IDR	ID	158 000 000 000	110 765
INDONESIA GOV'T INDOGB 8 3/8 09/15/26	IDG000009507	IDR	ID	483 750 000 000	348 649
INFORMA PLC INFLN 1 1/4 04/22/28	XS2068065163	EUR	GB	5 000 000	47 743
ING BANK NV INTNED 5 06/09/21	USN4578BQA53	USD	NL	1 267 000	12 351
ING GROEP NV INTNED 1.4 07/01/26	USN4580HAC18	USD	NL	5 000 000	46 741
ING GROEP NV INTNED 2 1/2 11/15/30	XS1909186451	EUR	NL	5 000 000	62 676
INGERSOLL-RND GL IR 4 1/4 06/15/23	US45687AAJ16	USD	US	1 765 000	18 086
INMOBILIARIA COL COLSM 2.728 06/05/23	XS1241701413	EUR	ES	1 200 000	13 199
INSTIT CRDT OFCL ICO 0 1/4 04/30/24	XS2173111282	EUR	ES	3 500 000	37 214
INSTIT CRDT OFCL ICO 0 10/31/22	XS2073787470	EUR	ES	3 500 000	36 855
INSTIT CRDT OFCL ICO 0 3/4 10/31/23	XS1915152000	EUR	ES	10 000 000	108 428
INSTIT CRDT OFCL ICO 0.2 01/31/24	XS1979491559	EUR	ES	3 500 000	37 155
INSTITUTO COSTAR COSICE 6 3/8 05/15/43	USP56226AQ94	USD	CR	900 000	6 264
INT BK RECON&DEV IBRD 0 1/4 05/21/29	XS1998930926	EUR	SN	15 000 000	163 011
INT BK RECON&DEV IBRD 0 1/4 12/23/22	XS2160873480	SEK	SN	100 000 000	100 547
INT BK RECON&DEV IBRD 0 5/8 04/22/25	US459058JB07	USD	SN	17 500 000	164 497
INT BK RECON&DEV IBRD 0 5/8 09/05/25	XS1876560100	SEK	SN	110 000 000	113 071
INT BK RECON&DEV IBRD 0 5/8 11/22/27	XS1912495691	EUR	SN	5 000 000	55 872
INT BK RECON&DEV IBRD 0.2 11/15/39	XS2086462657	DKK	SN	10 000 000	13 704
INT BK RECON&DEV IBRD 0.4325 11/12/26	XS2078928665	SEK	SN	50 000 000	50 519
INT BK RECON&DEV IBRD 2 1/2 11/22/27	US459058GE72	USD	SN	15 000 000	158 078
INT BK RECON&DEV IBRD 2.2 01/18/22	CA459058GN73	CAD	SN	5 000 000	35 478
INT BK RECON&DEV IBRD 2.9 11/26/25	AU3CB0258739	AUD	SN	1 600 000	11 424
INT BK RECON&DEV IBRD 3 1/8 11/20/25	US459058L339	USD	SN	15 000 000	159 706
INT BK RECON&DEV IBRD 2 1/8 03/03/25	US459058URL07	USD	SN	9 500 000	95 933
INTEL CORP INTC 2.35 05/11/22	US458140BB56	USD	US	1 875 000	18 124

INTEL CORP INTC 3.1 02/15/60	US458140BK55	USD	US	9 483 000	98 824
INTEL CORP INTC 4.95 03/25/60	US458140BN94	USD	US	7 831 000	108 542
INTER PIPELINE L IPLCN 4.637 05/30/44	CA45834ZAE93	CAD	CA	8 000	53
INTERAMER DEV BK IADB 1.95 04/23/24	AU3CB0262483	AUD	SN	7 000 000	47 248
INTERAMER DEV BK IADB 2 3/8 07/07/27	US4581X0CY26	USD	SN	13 000 000	136 210
INTERAMER DEV BK IADB 3 09/26/22	US4581X0DD79	USD	SN	8 000 000	79 612
INTERCONTINENT ICE 2.1 06/15/30	US45866FAK03	USD	US	10 000 000	95 414
INTERCONTINENT ICE 3 3/4 12/01/25	US45866FAD69	USD	US	839 000	8 958
INTL DEVEL ASSOC IDAWBG 0 10/19/26	XS2066003901	EUR	SN	15 000 000	160 018
INTL DEVEL ASSOC IDAWBG 0 3/4 06/10/27	XS2187525196	USD	SN	15 000 000	140 329
INTL DEVEL ASSOC IDAWBG 0 3/4 12/12/24	XS2107314663	GBP	SN	5 000 000	58 919
INTL DEVEL ASSOC IDAWBG 2 3/4 04/24/23	XS1811022091	USD	SN	30 000 000	300 038
INTL FIN CORP IFC 0 1/2 03/20/23	US45950KCS78	USD	SN	16 000 000	150 210
INTL FIN CORP IFC 0.9 05/12/25	XS1801906600	SEK	SN	100 000 000	103 374
INTL FIN CORP IFC 1 1/4 04/05/27	XS1588019221	SEK	SN	50 000 000	53 112
INTL FIN CORP IFC 1 1/4 12/15/23	XS1854000343	GBP	SN	2 300 000	27 590
INTL FIN CORP IFC 1 3/8 09/13/24	CA45950KCC19	CAD	SN	7 000 000	49 422
INTL FIN CORP IFC 1.13 11/12/29	XS1955173981	SEK	SN	100 000 000	106 218
INTL FIN CORP IFC 2 1/8 04/07/26	US45950VHX73	USD	SN	7 400 000	75 402
INTL FIN CORP IFC 2 10/24/22	US45950VLH77	USD	SN	5 000 000	48 581
INTL PAPER CO IP 3.8 01/15/26	US460146CL53	USD	US	1 600 000	17 023
INTL PAPER CO IP 5 09/15/35	US460146CM37	USD	US	1 108 000	12 708
IREN SPA IREIM 0 7/8 10/14/29	XS2065601937	EUR	IT	3 200 000	33 986
IREN SPA IREIM 1 1/2 10/24/27	XS1704789590	EUR	IT	2 650 000	29 780
IREN SPA IREIM 1.95 09/19/25	XS1881533563	EUR	IT	3 954 000	45 066
IRISH GOVT IRISH 1.35 03/18/31	IE00BF2RQC242	EUR	IE	12 000 000	144 243
IRISH GOVT IRISH 1.7 05/15/37	IE00BV8C9B83	EUR	IE	5 000 000	64 469
IVORY COAST IVYCST 5 3/4 12/31/32	XS0496488395	USD	CI	494 000	3 756
IVORY COAST-PDI IVYCST 6 1/8 06/15/33	XS1631415400	USD	CJ	3 100 000	28 838
IVORY COAST-PDI IVYCST 6 3/8 03/03/28	XS1196517434	USD	CI	900 000	8 745
JAB HOLDINGS JABHOL 1 3/4 06/25/26	DE000A1919G4	EUR	NL	2 900 000	31 269
JAB HOLDINGS JABHOL 1 5/8 04/30/25	DE000A120TA4	EUR	NL	5 300 000	57 514
JAMAICA GOVT JAMAN 7 7/8 07/28/45	US470160CB63	USD	JM	200 000	2 338
JAMAICA GOVT JAMAN 8 03/15/39	US470160AV46	USD	JM	5 500 000	64 399
JAPAN BANK COOP JBIC 1 3/4 01/23/23	US471048CG15	USD	JP	5 000 000	48 426
JERNHUSEN AB JERNAB 0.938 04/18/24 #DMTN	SE0012193688	SEK	SE	106 000 000	106 954
JERNHUSEN AB JERNAB 0.975 04/17/23 #DMTN	SE0011062801	SEK	SE	180 000 000	182 071
JERSEY CENT PL FE 4.7 04/01/24	USU04536AC95	USD	US	4 500 000	47 860
JIC ZHIXIN LTD JIANYI 3 11/24/22	XS1713594494	USD	VG	4 000 000	38 159
JICA JICA 3 3/8 06/12/28	US47109LAC81	USD	JP	15 000 000	164 424
JOHN DEERE CAP DE 2.65 06/10/26	US24422ETH26	USD	US	1 690 000	17 384
JOHNSON JOHNSON 5.85 07/15/2038	US478160AT19	USD	US	6 220 000	89 555
JOHNSON CONTROLS JCI 1 09/15/23	XS1580476759	EUR	IE	2 500 000	26 644
JOHNSON CONTROLS JCI 4 1/2 02/15/47	US478375AU25	USD	IE	1 250 000	13 495
JOHNSON&JOHNSON JNJ 1.15 11/20/28	XS1412266816	EUR	US	5 000 000	57 706
JOHNSON&JOHNSON JNJ 2 1/4 03/03/22	US478160CD49	USD	US	13 576 000	131 262
JOHNSONJOHNSON JNJ 4 1/2 09/01/40	US478160AV64	USD	US	194 000	2 469
JORDAN JORDAN 5 3/4 01/31/27	XS1405770220	USD	JO	200 000	1 973
JORDAN JORDAN 6 1/8 01/29/26	XS1117279882	USD	JO	1 800 000	18 076
JORDAN JORDAN 7 3/8 10/10/47	XS1577950311	USD	JO	800 000	7 790
JPMORGAN CHASE JPM 1 1/2 10/26/22	XS1310493744	EUR	US	2 378 000	25 875
JPMORGAN CHASE JPM 1.047 11/04/32	XS2075811948	EUR	US	440 000	4 628
JPMORGAN CHASE JPM 3.2 01/25/23	US46625HJH49	USD	US	10 000 000	100 293
JPMORGAN CHASE JPM 3.782 02/01/28	US46625HRY89	USD	US	10 000 000	106 869
JPMORGAN CHASE JPM 4.032 07/24/48	US46647PAK21	USD	US	15 000 000	171 422
JPMORGAN CHASE JPM 4.203 07/23/29	US46647PAV85	USD	US	7 099 000	78 618
JPMORGAN CHASE JPM 4.26 02/22/48	US46647PAA49	USD	US	2 902 000	34 407
JPMORGAN CHASE JPM 4.452 12/05/29	US46647PAX42	USD	US	4 473 000	49 897
JPMORGAN CHASE JPM 4.493 03/24/31	US46647PBJ49	USD	US	991 000	11 403
JPMORGAN CHASE JPM 4.85 02/01/44	US46625HJU59	USD	US	1 959 000	25 191
JPN FIN ORG MUNI JFM 0.05 02/12/27	XS2113121904	EUR	JP	2 750 000	28 795
JPN FIN ORG MUNI JFM 2 04/21/22	XS1219588560	USD	JP	20 000 000	191 754
KAZAKHSTAN KAZAKS 3 7/8 10/14/24	XS1120709669	USD	KZ	500 000	5 106
KAZAKHSTAN KAZAKS 4 7/8 10/14/44	XS1120709826	USD	KZ	4 000 000	47 654
KAZAKHSTAN KAZAKS 5 1/8 07/21/25	XS1263054519	USD	KZ	600 000	6 596
KAZAKHSTAN KAZAKS 6 1/2 07/21/45	XS1263139856	USD	KZ	5 700 000	79 904
KAZAKHSTAN TEMIR KTZKZ 6.95 07/10/42	XS0799658637	USD	KZ	100 000	1 266
KAZMUNAYGAS NAT KZOKZ 4 3/4 04/24/25	XS1807299174	USD	KZ	4 400 000	44 399
KAZMUNAYGAS NAT KZOKZ 6 3/8 10/24/48	XS1807299331	USD	KZ	300 000	3 560
KAZTRANS GAS JSC KZTGKZ 4 3/8 09/26/27	XS1682544157	USD	KZ	1 500 000	15 187
KBC GROUP NV KBCBB 0 7/8 06/27/23	BE0002602804	EUR	BE	2 000 000	21 314
KBC GROUP NV KBCBB 1 1/8 01/25/24	BE0002631126	EUR	BE	2 700 000	29 145
KELLOGG CO K 3 1/4 04/01/26	US487836BP25	USD	US	1 875 000	19 558
KENYA REP OF KENINT 6 7/8 06/24/24	XS1028952403	USD	KE	3 400 000	32 158
KENYA REP OF KENINT 7 1/4 02/28/28	XS1781710543	USD	KE	1 200 000	11 318
KENYA REP OF KENINT 8 05/22/32	XS1843435766	USD	KE	1 600 000	14 804
KENYA REP OF KENINT 8 1/4 02/28/48	XS1781710626	USD	KE	2 100 000	19 825
KEYSIGHT TECHNOL KEYS 4.6 04/06/27	US49338LAE39	USD	US	755 000	8 325
KFW KFW 0 1/2 09/28/26	XS1897340854	EUR	DE	3 000 000	33 423
KFW KFW 0 1/4 06/30/25	XS1612940558	EUR	DE	3 073 000	33 402
KFW KFW 0 7/8 09/15/26	XS2034715305	GBP	DE	5 000 000	59 874
KFW KFW 0.01 05/05/27	XS1999841445	EUR	DE	7 200 000	77 578
KFW KFW 1 1/2 07/24/24	AU3CB0265239	AUD	DE	1 338 000	8 912
KFW KFW 1 3/4 09/14/29	US500769JD71	USD	DE	10 000 000	101 163
KFW KFW 1 7/8 11/30/20	US500769GU24	USD	DE	1 800 000	16 908
KFW KFW 2 11/30/21	US500769HD99	USD	DE	2 000 000	19 117
KINDER MORGAN ENERGY PART 6.95% 01/15/2038	US494550AW68	USD	US	5 759 000	72 422
KINDER MORGAN KMI 2 1/4 03/16/27	XS1196817586	EUR	US	4 988 000	55 897
KKR GR FIN CO KKR 1 5/8 05/22/29	XS1998904921	EUR	US	17 769 000	188 678

KLEPI LIFP 1 04/17/23	FR0012674661	EUR	FR	1 900 000	19 959
KOMMUNEKREDIT KOMMUN 0 5/8 11/21/39	XS2081058096	EUR	DK	5 700 000	64 479
KOMMUNINVEST KOMINS 1 5/8 04/24/23	XS2081157401	USD	SE	4 500 000	43 516
KOREA WATER RESO KORWAT 3 7/8 05/15/23	XS1798774656	USD	KR	5 000 000	50 711
KROGER CO KR 5.4 01/15/49	US501044DM06	USD	US	106 000	1 401
KROGER CO/THE KR 3 1/2 02/01/26	US501044DC24	USD	US	1 098 000	11 718
KROGER CO/THE KR 4 02/01/24	US501044CY52	USD	US	4 100 000	42 617
KSA SUKUK LTD KSA 2.969 10/29/29	XS2072816114	USD	KY	8 900 000	87 585
KSA SUKUK LTD KSA 4.303 01/19/29	XS1881581968	USD	KY	400 000	4 368
KUWAIT INTL BOND KUWIB 3 1/2 03/20/27	XS1582346968	USD	KW	4 100 000	42 974
LA BANQUE POSTAL FRLBP 1 3/8 04/24/29	FR0013415692	EUR	FR	5 000 000	54 808
LA POSTE SA FRPTT 1.45 11/30/28	FR0013384567	EUR	FR	5 700 000	64 790
LANDSHYPO BANK LANHYP 0 3/4 05/25/23	XS1824244807	SEK	SE	146 000 000	148 450
LANDSHYPO BANK LANHYP 0.615 11/18/25 #DMTN	SE0011870021	SEK	SE	16 000 000	16 189
LANDSHYPO BANK LANHYP 0.7 05/09/22 #mtn	SE0009895030	SEK	SE	80 000 000	80 905
LANSFORSAKRINGAR LANSBK 1 1/2 09/16/26 #519	SE0012324341	SEK	SE	100 000 000	107 822
LANSFORSAKRINGAR LANSBK 1 1/2 09/18/24 #517	SE0010298190	SEK	SE	470 000 000	501 457
LANSFORSAKRINGAR LANSBK 1 1/4 09/17/25 #518	SE0011309244	SEK	SE	340 000 000	360 025
LANSFORSAKRINGAR LANSBK 1 1/4 09/20/23 #516	SE0009190390	SEK	SE	250 000 000	261 676
LANSFORSAKRINGAR LANSBK 1 3/4 09/15/21 #514	SE0006543328	SEK	SE	100 000 000	103 506
LANSFORSAKRINGAR LANSBK 2 1/4 09/21/22 #515	SE0007278429	SEK	SE	150 000 000	160 021
LB BADEN-WUERTT LBBW 0 3/8 05/24/24	DE000LB2CHW4	EUR	DE	1 500 000	15 636
LB BADEN-WUERTT LBBW 0 3/8 07/29/26	DE000LB2CLH7	EUR	DE	3 000 000	31 010
LEASEPLAN CORP LPTY 1 3/8 03/07/24	XS1960260021	EUR	NL	1 700 000	17 920
LEBANESE REP LEBAN 6 01/27/23	XS0859367194	USD	LB	1 900 000	3 505
LEBANESE REP LEBAN 6 3/4 11/29/27	XS0859366899	USD	LB	4 500 000	7 266
LEBANESE REP LEBAN 6.65 02/26/30	XS1196419854	USD	LB	300 000	532
LEBANESE REP LEBAN 6.85 05/25/29	XS1419879769	USD	LB	4 500 000	7 421
LIBERTY MUTUAL LIBMUT 3.951 10/15/50	USU52932BG16	USD	US	1 501 000	14 919
LIBERTY MUTUAL LIBMUT 4.569 02/01/29	USU52932BB29	USD	US	2 950 000	32 742
LITHUANIA LITHUN 0.95 05/26/27	XS1619567677	EUR	LT	8 500 000	96 609
LITHUANIA LITHUN 2.1 05/26/47	XS1619568139	EUR	LT	3 500 000	50 304
LLOYDS BK GR PLC LLOYDS 0 3/4 11/09/21	XS1517181167	EUR	GB	10 482 000	110 649
LLOYDS BK GR PLC LLOYDS 1 3/4 09/07/28	XS1788982996	EUR	GB	6 169 000	65 238
LLOYDS BK GR PLC LLOYDS 3 01/11/22	US53944YAC75	USD	GB	18 292 000	178 250
LLOYDS BK GR PLC LLOYDS 3 3/4 01/11/27	US53944YAD58	USD	GB	18 733 000	196 026
LLOYDS BK GR PLC LLOYDS 4 3/8 03/22/28	US539439AR07	USD	GB	14 946 000	162 449
LLOYDS BK GR PLC LLOYDS 4.05 08/16/23	US539439AS89	USD	GB	5 068 000	51 992
LLOYDS BK GR PLC LLOYDS 4.55 08/16/28	US539439AT62	USD	GB	4 264 000	47 220
LLOYDS TSB BANK 6.375 01/21/2021	US539473AH14	USD	GB	1 716 000	16 963
LLOYDS TSB BANK LLOYDS 6 1/2 09/14/20	US53947QAA58	USD	GB	4 200 000	40 280
LOEWS CORP L 4 1/8 05/15/43	US540424AR93	USD	US	1 299 000	13 186
LONDON STOCK EX LSELN 1 3/4 12/06/27	XS1918000107	EUR	GB	5 000 000	57 197
LOWE'S COS INC LOW 3 3/8 09/15/25	US548661DH71	USD	US	6 330 000	66 560
LOWE'S COS INC LOW 3.1 05/03/27	US548661DP97	USD	US	10 000 000	104 147
LVMH MOET HENNES MCFP 1 02/11/23	FR0013482858	GBP	FR	2 100 000	24 480
LYB INTL FIN LYB 5 1/4 07/15/43	US50247VAB53	USD	NL	4 650 000	53 199
LYONDELLBASELL LYB 5 3/4 04/15/24	US552081AK73	USD	US	2 900 000	31 351
MACQUARIE BK LTD MQGAU 4 7/8 06/10/25	US55608YAB11	USD	AU	1 875 000	19 412
MALAYSIA GOVT MGS 3.418 08/15/22	MYBMO1200017	MYR	MY	28 000	63
MALAYSIA GOVT MGS 3.48 03/15/23	MYBMN1300033	MYR	MY	91 000	206
MALAYSIA GOVT MGS 3.502 05/31/27	MYBMX0700034	MYR	MY	6 900 000	15 837
MALAYSIA GOVT MGS 3.62 11/30/21	MYBMJ1600042	MYR	MY	1 900 000	4 231
MALAYSIA GOVT MGS 3.659 10/15/20	MYBMJ1500036	MYR	MY	20 000	44
MALAYSIA GOVT MGS 3.733 06/15/28	MYBMS1300057	MYR	MY	85 900 000	197 980
MALAYSIA GOVT MGS 3.795 09/30/22	MYBML1500024	MYR	MY	30 000	68
MALAYSIA GOVT MGS 3.844 04/15/33	MYBMX1300040	MYR	MY	67 000	154
MALAYSIA GOVT MGS 3.885 08/15/29	MYBMO1900020	MYR	MY	1 700 000	4 057
MALAYSIA GOVT MGS 3.889 07/31/20	MYBMK1300062	MYR	MY	41 000	91
MALAYSIA GOVT MGS 3.892 03/15/27	MYBMS1200026	MYR	MY	13 000	30
MALAYSIA GOVT MGS 3.899 11/16/27	MYBMO1700040	MYR	MY	66 800 000	156 317
MALAYSIA GOVT MGS 3.906 07/15/26	MYBML1900018	MYR	MY	30 000 000	70 864
MALAYSIA GOVT MGS 3.955 09/15/25	MYBMO1500010	MYR	MY	12 860 000	30 317
MALAYSIA GOVT MGS 4.048 09/30/21	MYBML1400035	MYR	MY	33 482 000	75 299
MALAYSIA GOVT MGS 4.059 09/30/24	MYBML1700020	MYR	MY	103 300 000	241 465
MALAYSIA GOVT MGS 4.16 07/15/21	MYBMO1100019	MYR	MY	36 000	81
MALAYSIA GOVT MGS 4.181 07/15/24	MYBMO1400013	MYR	MY	59 300 000	140 174
MALAYSIA GOVT MGS 4.232 06/30/31	MYBMX1100044	MYR	MY	24 500 000	58 300
MALAYSIA GOVT MGS 4.392 04/15/26	MYBMS1100036	MYR	MY	63 000	151
MALAYSIA GOVT MGS 4.498 04/15/30	MYBMX1000038	MYR	MY	55 000	135
MALAYSIA GOVT MGS 4.762 04/07/37	MYBMX1700033	MYR	MY	36 600 000	92 503
MALAYSIA INVEST MGII 3.465 10/15/30	MYBGO2000020	MYR	MY	25 600 000	58 956
MALAYSIA INVEST MGII 3.655 10/15/24	MYBGJ1900048	MYR	MY	15 500 000	35 524
MALAYSIA INVEST MGII 3.726 03/31/26	MYBGK1900038	MYR	MY	39 200 000	91 062
MALAYSIA INVEST MGII 3.948 04/14/22	MYBGI1700036	MYR	MY	79 200 000	178 909
MALAYSIA INVEST MGII 4.369 10/31/28	MYBGO1800024	MYR	MY	150 000 000	100 494
MALAYSIA SOVEREI MALAYS 3.043 04/22/25	USY5749LAA99	USD	MY	3 200 000	32 090
MANULIFE FIN COR MFCCN 5 3/8 03/04/46	US56501RAD89	USD	CA	1 293 000	16 172
MANULIFE FIN MFCCN 5.059 12/15/41	CA56502FAA99	CAD	CA	1 742 000	14 060
MARKEL CORP MKL 5 05/20/49	US570535AT11	USD	US	2 281 000	26 432
MARSH & MCLENNAN MMC 1.349 09/21/26	XS1963836892	EUR	US	9 354 000	103 380
MARSH & MCLENNAN MMC 1.979 03/21/30	XS1963837197	EUR	US	3 279 000	37 958
MARSH & MCLENNAN MMC 4.9 03/15/49	US571748BJ05	USD	US	9 463 000	121 086
MASS INSTIT TECH MASSIN 5.6 07/01/11	US575718AA93	USD	US	23 000	387
MASTERCARD INC MA 2.95 06/01/29	US57636QAM69	USD	US	4 624 000	48 477
MCDONALD'S CORP MCD 4 7/8 12/09/45	US58013MFA71	USD	US	13 189 000	158 217
MCKESSON CORP MCK 3.95 02/16/28	US581557BJ38	USD	US	9 332 000	100 714
MDC-GMTN B.V. MUBAUH 3 3/4 04/19/29	XS1598828298	USD	NL	1 600 000	16 782
MDC-GMTN B.V. MUBAUH 4 1/2 11/07/28	XS1904648570	USD	NL	1 500 000	16 483

MEAD JOHNSON NUT MJN 4.6 06/01/44	US582839AG14	USD	US	92 000	1 090
MEDTRONIC GLOBAL MDT 0 12/02/22	XS2020670696	EUR	LU	9 043 000	94 032
MEDTRONIC GLOBAL MDT 0 3/8 03/07/23	XS1960678099	EUR	LU	16 545 000	173 681
MEDTRONIC GLOBAL MDT 1 1/2 07/02/39	XS2020670936	EUR	LU	100 000	1 063
MEDTRONIC GLOBAL MDT 1 1/8 03/07/27	XS1960678255	EUR	LU	5 000 000	54 829
MEDTRONIC INC MDT 4 5/8 03/15/45	US585055BU98	USD	US	12 959 000	163 750
MERCK CO INC MRK 1 7/8 10/15/26	XS1028941117	EUR	US	5 000 000	58 599
MERCK & CO INC MRK 1 3/8 11/02/36	XS1513062411	EUR	US	1 099 000	12 644
MERCK FIN SERVIC MRKGR 1 3/8 09/01/22	XS1284570626	EUR	DE	3 508 000	37 994
MERLIN PROPRTIE MRLSM 2.225 04/25/23	XS1398336351	EUR	ES	1 875 000	19 916
MET LIFE GLOB MET 1 1/4 09/17/21	XS1110874820	EUR	US	788 000	8 452
MET LIFE GLOB MET 2 3/8 01/11/23	XS0873665706	EUR	US	1 900 000	21 230
MET LIFE GLOB MET 2 5/8 12/05/22	XS1327014749	GBP	US	1 250 000	15 017
METLIFE INC MET 4 7/8 11/13/43	US59156RBG20	USD	US	3 549 000	42 937
MEXICAN BONOS MBONO 10 11/20/36	MX0MGO0000B2	MXN	MX	1 652 123	90 581
MEXICAN BONOS MBONO 10 12/05/24	MX0MGO000078	MXN	MX	2 351 820	114 690
MEXICAN BONOS MBONO 5 3/4 03/05/26	MX0MGO0000Y4	MXN	MX	2 100 100	88 558
MEXICAN BONOS MBONO 6 1/2 06/09/22	MX0MGO0000Q0	MXN	MX	6 075 907	254 393
MEXICAN BONOS MBONO 6 1/2 06/10/21	MX0MGO0000N7	MXN	MX	1 371 559	56 416
MEXICAN BONOS MBONO 7 1/2 06/03/27	MX0MGO0000D8	MXN	MX	7 162 821	323 518
MEXICAN BONOS MBONO 7 1/4 12/09/21	MX0MGO000144	MXN	MX	691 000	28 969
MEXICAN BONOS MBONO 7 3/4 05/29/31	MX0MGO0000P2	MXN	MX	820 058	37 601
MEXICAN BONOS MBONO 7 3/4 11/13/42	MX0MGO0000R8	MXN	MX	3 033 704	134 496
MEXICAN BONOS MBONO 7 3/4 11/23/34	MX0MGO0000U2	MXN	MX	2 568 084	118 334
MEXICAN BONOS MBONO 8 1/2 05/31/29	MX0MGO0000H9	MXN	MX	1 649 879	79 200
MEXICAN BONOS MBONO 8 1/2 11/18/38	MX0MGO0000J5	MXN	MX	582 231	28 030
MEXICAN BONOS MBONO 8 11/07/47	MX0MGO000102	MXN	MX	1 798 000	81 829
MEXICAN BONOS MBONO 8 12/07/23	MX0MGO000003	MXN	MX	4 139 810	184 886
MICRON TECH MU 4.663 02/15/30	US595112BQ52	USD	US	22 543 000	247 968
MICRON TECH MU 5.327 02/06/29	US595112BN22	USD	US	1 693 000	19 191
MICROSOFT CORP MSFT 2.675 06/01/60	US594918CD48	USD	US	19 412 000	189 578
MICROSOFT CORP MSFT 3 1/8 12/06/28	XS1001749289	EUR	US	3 659 000	48 516
MIDAMERICAN ENERGY HOLDINGS 6.125% 04/01/2036	US59562VAM90	USD	US	1 155 000	15 675
MITSUB UFJ FIN MUFG 0.339 07/19/24	XS2028899727	EUR	JP	1 000 000	10 420
MITSUB UFJ FIN MUFG 0.848 07/19/29	XS2028900087	EUR	JP	4 500 000	47 387
MIZUHO FINANCIAL MIZUHO 0.956 10/16/24	XS1691909920	EUR	JP	5 000 000	53 438
MONDI FINANCE PL MNDILN 3 3/8 09/28/20	XS0834719303	EUR	GB	3 400 000	36 726
MONGOLIA MONGOL 5 5/8 05/01/23	USY6142NAB48	USD	MN	300 000	2 802
MONGOLIA MONGOL 8 3/4 03/09/24	USY6142NAA64	USD	MN	1 500 000	15 435
MOODY'S CORP MCO 4 7/8 02/15/24	US615369AC97	USD	US	1 150 000	12 261
MORGAN STANLEY MS 3.622 04/01/31	US6174468P76	USD	US	447 000	4 798
MORGAN STANLEY MS 5 09/30/21	XS1115524016	AUD	US	3 000 000	20 398
MOROCCO KINGDOM MOROC 5 1/2 12/11/42	XS0864259717	USD	MA	200 000	2 281
MOTABILITY OPS MOTOPG 0 7/8 03/14/25	XS1578212299	EUR	GB	1 005 000	10 837
MOTABILITY OPS MOTOPG 3 5/8 03/10/36	XS1377228959	GBP	GB	1 066 000	15 969
MPC 6 1/2 03/01/41	US56585AAF93	USD	US	2 400 000	28 178
MPLX LP MPLX 5 1/4 01/15/25	US55336VBM19	USD	US	1 832 000	18 158
MUMTALAKAT SUKUK MUMTAK 5 5/8 02/27/24	XS1953255616	USD	KY	600 000	5 869
MUNI FINANCE PLC KUNTA 0.05 09/06/29	XS2023679843	EUR	FI	2 000 000	21 322
MUNICH RE VAR 05/26/42	XS0764278528	EUR	DE	4 600 000	53 175
NAMIBIA REP OF REPNAM 5 1/2 11/03/21	XS0686701953	USD	NA	2 100 000	19 741
NAMIBIA REP OF REPNAM 5 1/4 10/29/25	XS1311099540	USD	NA	3 200 000	30 488
NATIONWIDE BLDG 6.75 7/22/2020 EMTN	XS0527239221	EUR	GB	1 703 000	19 015
NATL AUSTRALIABK 4% 2020-07-13	XS0525146907	EUR	AU	937 000	10 196
NATL AUSTRALIABK NAB 0 5/8 08/30/23	XS1872032369	EUR	AU	3 000 000	32 170
NATL RURAL UTIL NRUU 4.023 11/01/32	US637432MS19	USD	US	657 000	7 247
NATWEST MARKETS RBS 1 1/8 06/14/23	XS1837997979	EUR	GB	5 149 000	54 169
NED WATERSCHAPBK NEDWBK 0 1/4 06/07/24	XS1626191107	EUR	NL	5 000 000	53 738
NED WATERSCHAPBK NEDWBK 0 1/8 05/28/27	XS2002516446	EUR	NL	9 000 000	96 527
NED WATERSCHAPBK NEDWBK 0 1/8 09/25/23	XS1882681619	EUR	NL	7 000 000	74 627
NED WATERSCHAPBK NEDWBK 0 10/02/34	XS2057845518	EUR	NL	3 000 000	31 098
NED WATERSCHAPBK NEDWBK 0 7 01/25/23	XS1555168951	SEK	NL	100 000 000	101 564
NED WATERSCHAPBK NEDWBK 1 04/11/25	XS1595814465	SEK	NL	50 000 000	51 875
NED WATERSCHAPBK NEDWBK 1 09/03/25	XS1284550941	EUR	NL	3 500 000	39 443
NED WATERSCHAPBK NEDWBK 1 1/2 04/27/38	XS1814679756	EUR	NL	8 000 000	103 201
NED WATERSCHAPBK NEDWBK 1 1/4 06/07/32	XS1626191792	EUR	NL	3 600 000	43 301
NED WATERSCHAPBK NEDWBK 2 1/8 11/15/21	XS1716989287	USD	NL	1 500 000	14 354
NEDER FINANCIER NEDFIN 0 3/4 11/29/23	XS1527323411	SEK	NL	50 000 000	51 162
NEDER FINANCIER NEDFIN 2 3/4 02/20/24	XS1953035844	USD	NL	8 000 000	81 307
NESTLE FIN INTL NESNVX 0 3/8 01/18/24	XS1707074941	EUR	LU	2 000 000	21 278
NESTLE FIN INTL NESNVX 1 1/2 04/01/30	XS2148390755	EUR	LU	2 381 000	27 642
NESTLE FIN INTL NESNVX 1 1/4 11/02/29	XS1707075328	EUR	LU	6 656 000	77 202
NESTLE HOLDINGS NESNVX 3.35 09/24/23	USU74078BX05	USD	US	10 000 000	101 979
NESTLE SA NESNVX 0 3/4 06/28/28	CH0419042509	CHF	CH	175 000	1 827
NETHERLANDS GOVT NETHER 0 1/2 01/15/40	NL0013552060	EUR	NL	27 175 000	316 009
NETHERLANDS GOVT NETHER 0 3/4 07/15/27	NL0012171458	EUR	NL	5 000 000	57 330
NEW S WALES TREA NSWTC 3 11/15/28	AU3SG0001878	AUD	AU	7 000 000	51 786
NEW ZEALAND GVT NZGB 4 1/2 04/15/27	NZGOVDT427C1	NZD	NZ	1 000 000	7 593
NEW ZEALAND GVT NZGB 5 1/2 04/15/23	NZGOVDT423C0	NZD	NZ	1 000 000	6 928
NEWCREST FINANCE NCMU 5 3/4 11/15/41	USQ66511AB43	USD	AU	1 054 000	12 916
NEWMONT CORP NEM 2 1/4 10/01/30	US651639AY25	USD	US	8 640 000	82 001
NEWMONT GOLDCORP NEM 2.8 10/01/29	US651639AX42	USD	US	10 000 000	98 996
NEXTERA ENERGY NEE 4.8 12/01/77	US65339KAV26	USD	US	4 578 000	44 239
NEXTERA ENERGY NEE 5.65 05/01/79	US65339KBK51	USD	US	1 554 000	15 854
NIKE INC NKE 2 3/8 11/01/26	US654106AF00	USD	US	17 656 000	180 395
NIKE INC NKE 3 7/8 11/01/45	US654106AE35	USD	US	1 862 000	21 409
NISOURCE FIN CP NI 3.49 05/15/27	US65473QBE26	USD	US	711 000	7 506
NISOURCE FIN CP NI 4 3/8 05/15/47	US65473QBF90	USD	US	441 000	5 030
NISOURCE FIN CP NI 5 1/4 02/15/43	US65473QBB86	USD	US	1 602 000	19 624

NISOURCE FIN CP NI 5.65 02/01/45	US65473QBD43	USD	US	3 113 000	40 281
NORDEA BANK AB NDASS 0.3 06/30/22	XS1640493372	EUR	SE	4 633 000	48 834
NORDEA BANK AB NDASS 1 09/07/26	XS1486520403	EUR	SE	5 000 000	52 570
NORDEA BANK AB NDASS 1 1/8 02/12/25	XS1189263400	EUR	SE	202 000	2 235
NORDEA BANK AB NDASS 3 1/4 07/05/22	XS0801636902	EUR	SE	100 000	1 149
NORDEA BANK NDASS 0 3/8 05/28/26	XS2003499386	EUR	FI	5 000 000	53 351
NORDEA HYPOTEK NDASS 1 04/08/22 #5531	SE0006991246	SEK	SE	460 000 000	469 148
NORDEA HYPOTEK NDASS 1 09/17/25 #5535	SE0013358413	SEK	SE	70 000 000	73 103
NORDEA HYPOTEK NDASS 1 09/18/24 #5534	SE0012230415	SEK	SE	600 000 000	625 220
NORDEA HYPOTEK NDASS 1 1/4 09/20/23 #5533	SE0010442731	SEK	SE	400 000 000	418 745
NORDIC INVST BNK NIB 0 1/8 06/10/24	XS1431730388	EUR	SN	2 200 000	23 529
NORDIC INVST BNK NIB 2 1/4 09/30/21	US65562QAW50	USD	SN	2 000 000	19 197
NORDBL LX COV NDB 0.05 01/28/25	XS2079316753	EUR	LU	1 500 000	15 803
NORDRHEIN-WEST NRW 0 1/2 11/25/39	DE000NRWOL02	EUR	DE	8 000 000	89 542
NORDRHEIN-WEST NRW 0.95 03/13/28	DE000NRWOK03	EUR	DE	10 000 000	114 989
NORDRHEIN-WEST NRW 1.55 06/16/48	DE000NRWOKF4	EUR	DE	6 000 000	83 837
NORFOLK SOUTHERN NSC 3.155 05/15/55	USU65584AG69	USD	US	7 450 000	72 320
NORSKE TOG AS NRSKTO 2.55 12/11/29	NO0010870017	NOK	NO	12 000 000	13 047
NORWEGIAN GOV'T NGB 2 04/26/28	NO0010821598	NOK	NO	25 000 000	26 962
NOVARTIS AG NOVNVX 0 5/8 11/13/29	CH0270190991	CHF	CH	4 375 000	45 509
NOVARTIS CAPITAL NOVNVX 4 11/20/45	US66989HAK41	USD	US	3 333 000	39 334
NOVARTIS CAPITAL NOVNVX 4.4 05/06/44	US66989HAH12	USD	US	3 396 000	42 586
NOVARTIS FINANCE NOVNVX 0 1/8 09/20/23	XS1492825051	EUR	LU	5 000 000	52 808
NRW.BANK NRW BK 0 1/2 09/13/27	DE000NRWB0AE6	EUR	DE	1 000 000	11 081
NRW.BANK NRW BK 0 10/15/29	DE000NRWB0AH9	EUR	DE	5 000 000	53 097
NSWTC-DOMESTIC NSWTC 4 04/20/23	AU3SG0001159	AUD	AU	3 000 000	21 317
NTPC LTD NTPCIN 8.49 03/25/25	INE733E07JP6	INR	IN	1 100	14
NUCOR CORP NUE 5.2 08/01/43	US670346AN55	USD	US	48 000	582
NVIDIA CORP NVDA 3.7 04/01/60	US67066GAJ31	USD	US	600 000	6 690
OIL & GAS HLDING OILGAS 7 5/8 11/07/24	XS1901860160	USD	BH	5 600 000	57 096
OIL & GAS HLDING OILGAS 8 3/8 11/07/28	XS1903485800	USD	BH	600 000	6 221
OMAN INTRNL BOND OMAN 3 7/8 03/08/22	XS1575874471	USD	OM	2 200 000	20 449
OMAN INTRNL BOND OMAN 4 1/8 01/17/23	XS1750113406	USD	OM	200 000	1 862
OMAN INTRNL BOND OMAN 4 3/4 06/15/26	XS1405777589	USD	OM	2 100 000	18 130
OMAN INTRNL BOND OMAN 4 7/8 02/01/25	XS1944412664	USD	OM	4 400 000	40 424
OMAN INTRNL BOND OMAN 5 3/8 03/08/27	XS1575967218	USD	OM	8 500 000	74 972
OMAN INTRNL BOND OMAN 5 5/8 01/17/28	XS1750113661	USD	OM	4 300 000	38 378
OMAN INTRNL BOND OMAN 6 1/2 03/08/47	XS1575968026	USD	OM	2 400 000	19 724
OMAN INTRNL BOND OMAN 6 3/4 01/17/48	XS1750114396	USD	OM	1 700 000	14 130
ONEOK PARTNERS OKS 3 3/8 10/01/22	US68268NAJ28	USD	US	4 186 000	40 680
ONTARIO PROVINCE ONT 1.95 01/27/23	CA68323ADL58	CAD	CA	6 000 000	42 892
ONTARIO PROVINCE ONT 2.65 02/05/25	CA68323AER10	CAD	CA	8 000 000	59 940
ONTARIO PROVINCE ONT 2.65 12/02/50	CA68333ZAG24	CAD	CA	5 000 000	40 270
ONTARIO PROVINCE ONT 2.8 06/02/48	CA68323ADZ45	CAD	CA	4 000 000	32 582
OP CORPORATE BK OPBANK 0 3/8 02/26/24	XS1956022716	EUR	FI	2 000 000	21 229
ORACLE CORP ORCL 2 1/2 10/15/22	US68389XAP06	USD	US	10 000 000	97 830
ORACLE CORP ORCL 3 1/8 07/10/25	XS0951216166	EUR	US	6 275 000	77 191
ORACLE CORP ORCL 3.85 04/01/60	US68389XB04	USD	US	980 000	10 770
ORACLE CORP ORCL 4 3/8 05/15/55	US68389XBG97	USD	US	1 241 000	14 616
ORANGE ORAFP 0 7/8 02/03/27	FR0013217114	EUR	FR	1 900 000	20 530
ORANGE ORAFP 1 05/12/25	XS1408317433	EUR	FR	900 000	9 718
OSLO KOMMUNE OSLO 2.3 03/14/24	NO0010727829	NOK	NO	75 000 000	76 879
OWENS CORNING INC 7 12/01/2036	US690742AB73	USD	US	920 000	11 091
PACIFICORP MIDAM 6 01/15/39	US695114CL03	USD	US	118 000	1 648
PANAMA PANAMA 3 7/8 03/17/28	US698299BF03	USD	PA	7 100 000	75 067
PANAMA PANAMA 3.16 01/23/30	US698299BK97	USD	PA	800 000	8 129
PANAMA PANAMA 4 09/22/24	US698299BD54	USD	PA	700 000	7 176
PANAMA PANAMA 4 1/2 04/01/56	US698299BM53	USD	PA	3 000 000	34 620
PANAMA PANAMA 4 1/2 04/16/50	US698299BH68	USD	PA	1 500 000	17 192
PANAMA PANAMA 4 1/2 05/15/47	US698299BG85	USD	PA	3 100 000	35 515
PANAMA PANAMA 4.3 04/29/53	US698299BB98	USD	PA	1 000 000	11 207
PANAMA PANAMA 8 7/8 09/30/27	US698299AD63	USD	PA	1 500 000	20 163
PANAMA PANAMA 9 3/8 04/01/29	US698299AK07	USD	PA	700 000	10 046
PARAGUAY PARGUY 4 5/8 01/25/23	USP75744AA38	USD	PY	1 300 000	13 011
PARAGUAY PARGUY 4.95 04/28/31	USP75744AJ47	USD	PY	800 000	8 337
PARAGUAY PARGUY 5 04/15/26	USP75744AD76	USD	PY	500 000	5 224
PARAGUAY PARGUY 5.4 03/30/50	USP75744AG08	USD	PY	900 000	9 622
PARAGUAY PARGUY 5.6 03/13/48	USP75744AF25	USD	PY	200 000	2 196
PARAGUAY PARGUY 6.1 08/11/44	USP75744AB11	USD	PY	200 000	2 314
PARKER-HANNIFIN PH 4.2 11/21/34	US70109HAM79	USD	US	913 000	10 174
PAYPAL HOLDING PYPL 2.2 09/26/22	US70450YAB92	USD	US	3 494 000	33 875
PAYPAL HOLDING PYPL 2.4 10/01/24	US70450YAC75	USD	US	10 000 000	99 551
PAYPAL HOLDING PYPL 2.65 10/01/26	US70450YAD58	USD	US	9 350 000	95 355
PEABODY CAPITAL PEABDY 4 5/8 12/12/53	XS1004042575	GBP	GB	260 000	4 852
PEARSON FUND FIV PSON 1 3/8 05/06/25	XS1228153661	EUR	GB	1 037 000	10 894
PEARSON FUNDING PSON 3 3/4 06/04/30	XS2044910466	GBP	GB	1 967 000	24 013
PEPSICO INC PEP 0 3/4 03/18/27	XS1963553919	EUR	US	3 823 000	41 535
PEPSICO INC PEP 2.15 05/06/24	CA713448DQ80	CAD	US	16 930 000	120 926
PEPSICO INC PEP 3.6 08/13/42	US713448CC02	USD	US	313 000	3 548
PERNOD RICARD SA RIFP 0 1/2 10/24/27	FR0013456431	EUR	FR	2 900 000	30 388
PERNOD-RICARD SA RIFP 2 1/8 09/27/24	FR0012173862	EUR	FR	2 400 000	27 304
PERRIGO FINANCE PRGO 3 1/2 12/15/21	US714295AB80	USD	IE	1 391 000	13 206
PERTAMINA PERTIJ 6 05/03/42	USY7138AAD29	USD	ID	1 700 000	19 018
PERU B SOBERANO PERUGB 5.35 08/12/40	PEP01000C5H2	PEN	PE	11 400 000	31 130
PERU B SOBERANO PERUGB 5.94 02/12/29	PEP01000C5F6	PEN	PE	24 100 000	74 789
PERU B SOBERANO PERUGB 6.15 08/12/32	PEP01000C5E9	PEN	PE	46 200 000	141 963
PERU B SOBERANO PERUGB 6.35 08/12/28	PEP01000C5D1	PEN	PE	15 900 000	50 630
PERU B SOBERANO PERUGB 6.9 08/12/37	PEP01000C2Z1	PEN	PE	32 171 000	104 004
PERU B SOBERANO PERUGB 6.95 08/12/31	PEP01000C4G7	PEN	PE	15 506 000	50 777

PERU B SOBERANO PERUGB 7.84 08/12/20	PEP01000CY33	PEN	PE	49 000	134
PERU B SOBERANO PERUGB 8.2 08/12/26	PEP01000C0J9	PEN	PE	30 100 000	104 997
PERU T-BOND PERUGB 5.2 09/12/23	PEP01000C4N3	PEN	PE	70 000	212
PERU T-BOND PERUGB 5.7 08/12/24	PEP01000C4W4	PEN	PE	6 066 000	18 921
PFIZER INC 7.2 3/15/2039	US717081CY74	USD	US	17 634 000	280 853
PFIZER INC PFE 3 09/15/21	US717081EM19	USD	US	10 671 000	103 446
PHILIPPINES(REP) PHILIP 10 5/8 03/16/25	US718286AP29	USD	PH	6 400 000	85 270
PHILIPPINES(REP) PHILIP 2.95 05/05/45	US718286CH84	USD	PH	4 700 000	45 628
PHILIPPINES(REP) PHILIP 3.7 03/01/41	US718286CA32	USD	PH	1 500 000	16 115
PHILIPPINES(REP) PHILIP 3.9 11/26/22	US718286BX44	PHP	PH	75 000 000	14 242
PHILIPPINES(REP) PHILIP 4.2 01/21/24	US718286BY27	USD	PH	100 000	1 031
PHILIPPINES(REP) PHILIP 5 01/13/37	US718286BW60	USD	PH	10 000	122
PHILIPPINES(REP) PHILIP 6 1/4 01/14/36	US718286BM88	PHP	PH	134 000 000	31 929
PHILIPPINES(REP) PHILIP 9 1/2 02/02/30	US718286AY36	USD	PH	4 700 000	72 948
PHILIPS NV PHIANA 0 1/2 05/22/26	XS2001175657	EUR	NL	2 000 000	21 152
PHILIPS NV PHIANA 2 03/30/30	XS2149379211	EUR	NL	1 233 000	14 435
PLAINS ALL AMER PAA 3.65 06/01/22	US72650RAZ55	USD	US	1 500 000	14 311
PLAINS ALL AMER PAA 3.85 10/15/23	US72650RBD35	USD	US	2 403 000	23 404
PLAINS ALL AMER PAA 4 1/2 12/15/26	US72650RBL50	USD	US	1 875 000	18 547
PNC BANK NA PNC 2.15 04/29/21	US69353REW43	USD	US	928 000	8 791
PNC FINANCIAL PNC 3 1/2 01/23/24	US693475AV76	USD	US	10 000 000	103 293
PNC FINANCIAL PNC 3.45 04/23/29	US693475AW59	USD	US	10 000 000	107 456
PNG GOVT INTL BO PNGIB 8 3/8 10/04/28	USY6726SAP66	USD	PG	200 000	1 901
POHJOLA BANK PLC POHBK 0 3/4 03/03/22	XS1196759010	EUR	FI	2 500 000	26 538
POLAND (REPUBLIC OF) 5% 03/23/2022	US857524AB80	USD	PL	2 500 000	25 265
POLAND GOVT BOND POLGB 1 3/4 07/25/21	PL0000109153	PLN	PL	62 000 000	151 111
POLAND GOVT BOND POLGB 2 04/25/21	PL0000108916	PLN	PL	1 600 000	4 551
POLAND GOVT BOND POLGB 2 1/2 01/25/23	PL0000110151	PLN	PL	73 400 000	184 983
POLAND GOVT BOND POLGB 2 1/2 04/25/24	PL0000111191	PLN	PL	92 200 000	235 259
POLAND GOVT BOND POLGB 2 1/2 07/25/26	PL0000108866	PLN	PL	133 550 000	350 768
POLAND GOVT BOND POLGB 2 1/2 07/25/27	PL0000109427	PLN	PL	41 700 000	109 556
POLAND GOVT BOND POLGB 2 1/4 04/25/22	PL0000109492	PLN	PL	53 100 000	130 584
POLAND GOVT BOND POLGB 2 3/4 04/25/28	PL0000107611	PLN	PL	77 100 000	202 870
POLAND GOVT BOND POLGB 2 3/4 10/25/29	PL0000111498	PLN	PL	34 100 000	92 010
POLAND GOVT BOND POLGB 3 1/4 07/25/25	PL0000108197	PLN	PL	9 618 000	26 258
POLAND GOVT BOND POLGB 4 10/25/23	PL0000107264	PLN	PL	17 467 000	47 211
POLAND GOVT BOND POLGB 5 1/4 10/25/20	PL0000106126	PLN	PL	98 000	243
POLAND GOVT BOND POLGB 5 3/4 09/23/22	PL0000102646	PLN	PL	39 458 000	108 729
POLAND GOVT BOND POLGB 5 3/4 10/25/21	PL0000106670	PLN	PL	31 700 000	83 213
PORTUGUESE OT'S PGB 0.7 10/15/27	PTOTEMOE0035	EUR	PT	4 000 000	43 500
PORTUGUESE OT'S PGB 1.95 06/15/29	PTOTEXOE0024	EUR	PT	4 000 000	47 721
PROCTER & GAMBLE PG 1 1/8 11/02/23	XS1314318301	EUR	US	1 991 000	21 858
PROCTER & GAMBLE PG 1 7/8 10/30/38	XS1900752905	EUR	US	1 414 000	18 011
PROCTER & GAMBLE PG 1.2 10/30/28	XS1900752814	EUR	US	3 070 000	35 397
PROCTER & GAMBLE PG 2.15 08/11/22	US742718EU91	USD	US	10 000 000	97 497
PROCTER & GAMBLE PG 2.85 08/11/27	US742718EV74	USD	US	556 000	5 926
PROG ENER CAR PGN 2.8 05/15/22	US144141DC90	USD	US	2 000 000	19 415
PROLOGIS EURO PLD 1 02/06/35	XS2112475921	EUR	US	2 011 000	20 499
PROLOGIS EURO PLD 1 1/2 09/10/49	XS2049583789	EUR	US	828 000	8 381
PROLOGIS EURO PLD 1 7/8 01/05/29	XS1861322383	EUR	US	20 942 000	240 934
PROLOGIS LP PLD 3 04/15/50	US74340XBP50	USD	US	7 066 000	70 218
PROLOGIS LP PLD 4 1/4 08/15/23	US74340XAW11	USD	US	4 727 000	49 437
PRUDENTIAL FIN PRU 5.2 03/15/44	US744320AN25	USD	US	1 250 000	12 097
PSALM PSALM 7.39 12/02/24	USY7083VAD11	USD	PH	80 000	916
PSP CAPITAL INC PSPCAP 1.73 06/21/22	CA69363TAL67	CAD	CA	5 000 000	35 078
PUGET ENERGY INC PSD 6 09/01/21	US745310AD42	USD	US	150 000	1 495
QATAR STATE OF QATAR 3 3/8 03/14/24	XS1959337236	USD	QA	10 700 000	107 719
QATAR STATE OF QATAR 4 03/14/29	XS1959337582	USD	QA	2 200 000	23 813
QATAR STATE OF QATAR 4 1/2 04/23/28	XS1807174393	USD	QA	2 700 000	29 862
QATAR STATE OF QATAR 4.817 03/14/49	XS1959337749	USD	QA	1 100 000	13 641
QATAR STATE OF QATAR 5.103 04/23/48	XS1807174559	USD	QA	8 300 000	105 877
QTC 5 1/2 06/21/21	AU0000XQLQV8	AUD	AU	10 000 000	67 461
QUALCOMM INC QCOM 3 1/4 05/20/27	US747525AU71	USD	US	20 934 000	221 811
QUEBEC 6.25% 06/01/2032	CA748148QT32	CAD	CA	5 000 000	52 048
QUEBEC PROVINCE Q 1.65 03/03/22	CA748148RW51	CAD	CA	4 000 000	28 094
QUEBEC PROVINCE Q 1.85 02/13/27	CA748148SA23	CAD	CA	1 950 000	14 167
QUEBEC PROVINCE Q 2 1/4 02/22/24	CA748148RY18	CAD	CA	1 700 000	12 402
QUEBEC PROVINCE Q 2.6 07/06/25	CA748148RX35	CAD	CA	7 000 000	52 743
QUEBEC PROVINCE Q 3 1/2 12/01/48	CA748148ZEW91	CAD	CA	3 000 000	27 679
QUEENSLAND TREAS QTC 2 1/2 03/06/29	AU3SG0001928	AUD	AU	2 000 000	14 298
QUEENSLAND TREAS QTC 3 03/22/24	AU000XQLQAD1	AUD	AU	4 000 000	28 175
QUEENSLAND TREASURY CORP 6 6/14/2021	AU000QT40341	AUD	AU	5 000 000	33 902
R.A.T.P. RATPFP 0 7/8 05/25/27	FR0013264488	EUR	FR	1 700 000	18 941
R.A.T.P. RATPFP 0.35 06/20/29	FR0013426731	EUR	FR	2 000 000	21 409
RABOBANK 4.75% 06/06/2022	XS0304159576	EUR	NL	1 054 000	12 096
RABOBANK NED NY RABOBK 2 3/4 01/10/22	US21688AAJ16	USD	NL	4 100 000	39 986
RABOBANK RABOBK 1 3/8 02/03/27	XS1180130939	EUR	NL	1 004 000	11 510
RABOBANK RABOBK 3 1/8 09/15/26	CH0026620846	CHF	NL	195 000	2 331
RABOBANK RABOBK 3 7/8 07/25/23	XS0954910146	EUR	NL	402 000	4 775
RABOBANK RABOBK 5 1/4 09/14/27	XS0827563452	GBP	NL	974 000	13 974
RAIFFEISEN BK IN RBAIV 0 3/8 09/25/26	XS2055627538	EUR	AT	3 000 000	31 259
REGION SKANE SKANE 0.598 06/12/23 #DMTN	SE0010832857	SEK	SE	130 000 000	131 936
RELX FINANCE RELLN 1 1/2 05/13/27	XS1793224632	EUR	NL	181 000	2 000
REP OF BELARUS BELRUS 6 7/8 02/28/23	XS1634369067	USD	BY	2 200 000	20 993
REP OF BELARUS BELRUS 7 5/8 06/29/27	XS1634369224	USD	BY	1 400 000	13 437
REP OF GUATEMALA GUATEM 4 1/2 05/03/26	USP5015VAF33	USD	GT	200 000	1 950
REP OF GUATEMALA GUATEM 4 3/8 06/05/27	USP5015VAG16	USD	GT	3 200 000	30 985
REP OF GUATEMALA GUATEM 4 7/8 02/13/28	USP5015VAE67	USD	GT	1 400 000	14 170
REP OF GUATEMALA GUATEM 4.9 06/01/30	USP5015VAH98	USD	GT	3 600 000	36 062

REP OF GUATEMALA GUATEM 5 3/4 06/06/22	USP5015VAD84	USD	GT	500 000	4 881
REP OF GUATEMALA GUATEM 6 1/8 06/01/50	USP5015VAJ54	USD	GT	1 100 000	11 900
REP OF HUNGARY 7.625 03/29/2011	US445545AF36	USD	HU	3 250 000	51 377
REP OF PAKISTAN PKSTAN 8 1/4 04/15/24	XS1056560920	USD	PK	2 000 000	19 734
REP OF SRI LANKA SRILAN 5 3/4 01/18/22	USY8137FAG38	USD	LK	4 400 000	33 138
REP OF SRI LANKA SRILAN 5 7/8 07/25/22	USY2029SAH77	USD	LK	200 000	1 468
REP OF SRI LANKA SRILAN 6 1/4 07/27/21	USY2029SAG94	USD	LK	970 000	8 012
REP OF SRI LANKA SRILAN 6 1/8 06/03/25	USY8137FAC24	USD	LK	1 200 000	7 430
REP OF SRI LANKA SRILAN 6 3/4 04/18/28	USY8137FAL23	USD	LK	3 400 000	20 899
REP OF SRI LANKA SRILAN 6.2 05/11/27	USY8137FAH11	USD	LK	2 300 000	13 949
REP OF SRI LANKA SRILAN 6.825 07/18/26	USY8137FAF54	USD	LK	800 000	5 092
REP OF SRI LANKA SRILAN 6.85 03/14/24	USY8137FAN88	USD	LK	1 200 000	7 940
REP OF SRI LANKA SRILAN 7.55 03/28/30	USY8137FAR92	USD	LK	1 000 000	6 166
REP OF SRI LANKA SRILAN 7.85 03/14/29	USY8137FAP37	USD	LK	2 500 000	15 678
REP SOUTH AFRICA SAGB 10 1/2 12/21/26 #R186	ZAG000016320	ZAR	ZA	558 717 437	342 943
REP SOUTH AFRICA SAGB 6 1/2 02/28/41 #R214	ZAG000077488	ZAR	ZA	49 318	17
REP SOUTH AFRICA SAGB 6 1/4 03/31/36 #R209	ZAG000030404	ZAR	ZA	1 064 700 000	387 734
REP SOUTH AFRICA SAGB 6 3/4 03/31/21 #R208	ZAG000030396	ZAR	ZA	90 884	51
REP SOUTH AFRICA SAGB 7 3/4 02/28/23 #2023	ZAG000096165	ZAR	ZA	288 181 950	168 885
REP SOUTH AFRICA SAGB 8 01/31/30 #2030	ZAG000106998	ZAR	ZA	427 568 438	219 260
REP SOUTH AFRICA SAGB 8 1/2 01/31/37 #2037	ZAG000107012	ZAR	ZA	269 692 987	121 990
REP SOUTH AFRICA SAGB 8 1/4 03/31/32 #2032	ZAG000107004	ZAR	ZA	271 509 862	129 930
REP SOUTH AFRICA SAGB 8 3/4 01/31/44 #2044	ZAG000106972	ZAR	ZA	172 300 000	76 295
REP SOUTH AFRICA SAGB 8 3/4 02/28/48 #2048	ZAG000096173	ZAR	ZA	550 914 253	241 414
REP SOUTH AFRICA SAGB 8 7/8 02/28/35 #2035	ZAG000125972	ZAR	ZA	29 800 000	14 200
REPUB UZBEKISTAN UZBEK 5 3/8 02/20/29	XS1953915136	USD	UZ	500 000	5 169
REPUBLIC OF AZER AZERBJ 3 1/2 09/01/32	XS1678623734	USD	AZ	1 000 000	9 203
REPUBLIC OF ECUA ECUA 10 3/4 01/31/29	XS1929376710	USD	EC	6 100 000	26 131
REPUBLIC OF ECUA ECUA 10 3/4 03/28/22	XS1458514673	USD	EC	2 300 000	11 142
REPUBLIC OF ECUA ECUA 7 7/8 03/27/25	XS2058845210	USD	EC	4 500 000	19 069
REPUBLIC OF ECUA ECUA 7.95 06/20/24	XS1080330704	USD	EC	5 000 000	23 079
REPUBLIC OF ECUA ECUA 8 3/4 06/02/23	XS1626768730	USD	EC	10 400 000	45 715
REPUBLIC OF ECUA ECUA 9 1/2 03/27/30	XS2058864948	USD	EC	6 200 000	25 823
REPUBLIC OF ECUA ECUA 9.65 12/13/26	XS1535071986	USD	EC	6 000 000	24 012
REPUBLIC OF PANAMA 6.7 1/26/2036	US698299AW45	USD	PA	2 700 000	36 921
REPUBLIC OF PERU 5.625 2050 11 18	US715638BM30	USD	PE	5 100 000	75 207
REPUBLIC OF PERU 7.35 2025-07-21	US715638AS19	USD	PE	4 400 000	53 584
REPUBLIC OF PERU 8.75 11/21/2033	US715638AP79	USD	PE	2 900 000	45 269
REPUBLIC OF PERU PERU 2.783 01/23/31	US715638DF60	USD	PE	200 000	1 997
REPUBLIC OF PERU PERU 4 1/8 08/25/27	US715638BU55	USD	PE	1 700 000	18 411
REPUBLIC SVCS RSG 5 1/4 11/15/21	US760761AD86	USD	US	2 600 000	25 890
REPUBLICA ORIENT URUGUAY 5.1 06/18/50	US760942BA98	USD	UY	8 500 000	102 242
RICHEMONT INT CFRVX 1 5/8 05/26/40	XS2178457425	EUR	LU	695 000	7 488
RIO TINTO FINANC RIOLN 3 3/4 06/15/25	US767201AS58	USD	AU	7 628 000	80 602
RIO TINTO FINANC RIOLN 4 3/4 03/22/42	US76720AAD81	USD	GB	55 000	696
RIO TINTO FINANC RIOLN 7 1/8 07/15/28	US767201AD89	USD	GB	73 000	980
RIOLN 5.2 11/02/40	US767201AL06	USD	GB	68 000	892
ROCHE HLDGS INC ROSW 4 11/28/44	USU7500BGO6	USD	US	1 625 000	19 624
ROGERS COMM INC RCICN 4 03/13/24	CA775109BA89	CAD	CA	2 675 000	20 168
ROGERS COMM INC RCICN 6.68 11/04/39	CA775109AP67	CAD	CA	85 000	874
ROMANI GOVERNMENT BOND 6.75 2022 02 07	US77586TAA43	USD	RO	1 700 000	17 446
ROMANIA GOVT ROMGB 3 1/2 12/19/22	RO1522DBN056	RON	RO	27 300 000	60 249
ROMANIA GOVT ROMGB 3 1/4 04/29/24	RO1624DBN027	RON	RO	47 100 000	101 456
ROMANIA GOVT ROMGB 3.4 03/08/22	RO1722DBN045	RON	RO	52 800 000	115 541
ROMANIA GOVT ROMGB 3.65 09/24/31	RO1631DBN055	RON	RO	20 100 000	42 662
ROMANIA GOVT ROMGB 4 1/4 06/28/23	RO1823DBN025	RON	RO	40 300 000	89 100
ROMANIA GOVT ROMGB 4 10/27/21	RO1821DBN052	RON	RO	11 200 000	25 118
ROMANIA GOVT ROMGB 4 3/4 02/24/25	RO1425DBN029	RON	RO	11 200 000	25 793
ROMANIA GOVT ROMGB 4.85 04/22/26	ROHRVN7NLNO2	RON	RO	51 200 000	118 184
ROMANIA GOVT ROMGB 5 02/12/29	ROVRZSEM43E4	RON	RO	20 200 000	47 986
ROMANIA GOVT ROMGB 5.8 07/26/27	RO1227DBN011	RON	RO	37 300 000	94 978
ROMANIA GOVT ROMGB 5.85 04/26/23	RO1323DBN018	RON	RO	27 720 000	64 397
ROMANIA GOVT ROMGB 5.95 06/11/21	RO1121DBN032	RON	RO	4 860 000	10 819
ROMANIA ROMANI 4 3/8 08/22/23	US77586TAC09	USD	RO	1 300 000	13 072
ROMANIA ROMANI 4 7/8 01/22/24	US77586TAD81	USD	RO	4 200 000	43 342
ROMANIA ROMANI 5 1/8 06/15/48	XS1837994794	USD	RO	100 000	1 103
ROMANIA ROMANI 6 1/8 01/22/44	US77586TAE64	USD	RO	3 400 000	42 378
ROSS STORES INC ROST 5.45 04/15/50	US778296AE32	USD	US	6 009 000	72 957
ROYAL BK CANADA RY 0 1/4 05/02/24	XS1989375412	EUR	CA	1 500 000	15 698
ROYAL BK CANADA RY 1.65 07/15/21	CA780086MV39	CAD	CA	4 481 000	31 197
ROYAL BK CANADA RY 1.968 03/02/22	CA780086KD58	CAD	CA	4 885 000	34 220
ROYAL BK CANADA RY 2 03/21/22	CA780086NV20	CAD	CA	9 000 000	63 083
ROYAL BK CANADA RY 2.609 11/01/24	CA780086RF34	CAD	CA	6 000 000	43 259
ROYAL BK CANADA RY 3.296 09/26/23	CA780086QL11	CAD	CA	3 693 000	27 094
ROYAL BK CANADA RY 3.7 10/05/23	US78013XW204	USD	CA	10 000 000	102 586
ROYAL BK SCOTLND RBS 0 5/8 03/02/22	XS1788515861	EUR	GB	10 031 000	104 768
ROYAL BK SCOTLND RBS 2 1/2 03/22/23	XS1382368113	EUR	GB	10 417 000	114 195
ROYAL BK SCOTLND RBS 3.498 05/15/23	US780097BE04	USD	GB	17 967 000	174 584
RPBLC OF SRNAME SURINM 9 1/4 10/26/26	USP68788AA97	USD	SR	600 000	2 576
RUSSIA RUSSIA 5 7/8 09/16/43	XS0971721963	USD	RU	800 000	10 612
RWE AG 5.75 02/14/2033 EMTN	XS0162513211	EUR	DE	6 000	100
RWE AG 6.25% 06/03/2030	XSO147048762	GBP	DE	1 284 000	20 961
SABINE PASS LIQU CQP 6 1/4 03/15/22	US785592AH92	USD	US	518 000	5 229
SAN DIEGO G E SRE 4 1/2 08/15/40	US797440BM51	USD	US	88 000	1 029
SANOFI SANFP 0 1/2 03/21/23	FR0013324332	EUR	FR	900 000	9 570
SANOFI SANFP 0 5/8 04/05/24	FR0013143997	EUR	FR	1 800 000	19 326
SANOFI SANFP 0 7/8 09/22/21	FR0012969020	EUR	FR	1 200 000	12 753
SANOFI SANFP 1 04/01/25	FR0013505104	EUR	FR	600 000	6 574
SANOFI SANFP 1 1/2 09/22/25	FR0012969038	EUR	FR	1 900 000	21 595

SANTANDER HOLD SOV 3.244 10/05/26	US80282KAZ93	USD	US	14 314 000	139 349
SANTANDER HOLD SOV 4.4 07/13/27	US80282KAP12	USD	US	10 000 000	102 777
SANTANDER UK PLC ABBEY 5 11/07/23	XS0989359756	USD	GB	1 073 000	11 033
SAP SE SAPGR 0 1/4 03/10/22	DE000A2TSTD0	EUR	DE	6 000 000	63 139
SAUDI INT BOND KSA 2.9 10/22/25	XS2159975619	USD	SA	6 700 000	66 509
SAUDI INT BOND KSA 3 5/8 03/04/28	XS1694217495	USD	SA	500 000	5 176
SAUDI INT BOND KSA 4 1/2 10/26/46	XS1508675508	USD	SA	2 000 000	21 559
SAUDI INT BOND KSA 4 3/8 04/16/29	XS1936302865	USD	SA	3 600 000	39 365
SAUDI INT BOND KSA 4 5/8 10/04/47	XS1694218469	USD	SA	6 400 000	70 124
SBAB BANK AB SBAB 0 1/2 05/13/25	XS2173114542	EUR	SE	1 500 000	15 965
SBAB BANK AB SBAB 0.98 10/11/22	XS1697577556	SEK	SE	36 000 000	36 621
SBAB BANK AB SBAB 1 06/20/24	XS2015229862	SEK	SE	62 000 000	61 700
SBAB BANK AB SBAB 1.048 06/23/21	XS1436518606	SEK	SE	88 000 000	88 568
SBSN INDONESIA INDOIS 8 1/4 09/15/20	IDP000001604	IDR	ID	10 000 000	7
SCHAEFFLER AG SHAEFF 2 7/8 03/26/27	DE000A2YB7B5	EUR	DE	6 428 000	67 214
SCHNEIDER ELEC SUPP 0 7/8 03/11/25	FR0012601367	EUR	FR	1 100 000	11 940
SEMPRA ENERGY SRE 3.55 06/15/24	US816851AV10	USD	US	2 800 000	28 328
SEMPRA ENERGY SRE 4.05 12/01/23	US816851AU37	USD	US	4 000 000	40 697
SENEGAL REP OF SENEGL 6 1/4 05/23/33	XS1619155564	USD	SN	1 500 000	14 314
SENEGAL REP OF SENEGL 6 3/4 03/13/48	XS1790134362	USD	SN	2 500 000	23 016
SERBIA REPUBLIC SERBIA 7 1/4 09/28/21	XS0680231908	USD	RS	400 000	4 033
SEVERN TRENT FIN SVTLN 3 5/8 01/16/26	XS0875301912	GBP	GB	691 000	9 175
SHELL INTL FIN RDSALN 0 3/4 05/12/24	XS1411405662	EUR	NL	1 875 000	20 100
SHELL INTL FIN RDSALN 0 3/8 02/15/25	XS1476654238	EUR	NL	3 782 000	40 134
SHELL INTL FIN RDSALN 1 1/4 03/15/22	XS1292484323	EUR	NL	497 000	5 339
SHELL INTL FIN RDSALN 1 1/4 05/12/28	XS1411401083	EUR	NL	2 500 000	27 762
SHELL INTL FIN RDSALN 1 3/4 09/12/21	US822582BW12	USD	NL	3 333 000	31 643
SHELL INTL FIN RDSALN 1 5/8 01/20/27	XS1135277140	EUR	NL	899 000	10 276
SHELL INTL FIN RDSALN 1 7/8 09/15/25	XS1292468045	EUR	NL	5 000 000	57 781
SHELL INTL FIN RDSALN 2 1/2 03/24/26	XS1048529041	EUR	NL	3 976 000	47 294
SHELL INTL FIN RDSALN 2 1/4 01/06/23	US822582AV48	USD	NL	5 118 000	50 229
SHELL INTL FIN RDSALN 3 1/2 11/13/23	US822582BZ43	USD	NL	4 196 000	42 749
SHELL INTL FIN RDSALN 3 3/4 09/12/46	US822582BY77	USD	NL	3 302 000	35 728
SHELL INTL FIN RDSALN 4 1/8 05/11/35	US822582BE14	USD	NL	1 256 000	14 250
SHELL INTL FIN RDSALN 4.55 08/12/43	US822582AY86	USD	NL	4 204 000	49 765
SIEMENS FINAN SIEGR 2 7/8 03/10/28	DE000A1UDWN5	EUR	DE	378 000	4 769
SIEMENS FINAN SIEGR 3 1/4 05/27/25	USN82008AE85	USD	NL	7 629 000	79 164
SIEMENS FINAN SIEGR 4.4 05/27/45	USN82008AF50	USD	NL	2 676 000	33 656
SIMON PROP GP LP SPG 3 1/4 11/30/26	US828807CY15	USD	US	1 745 000	17 599
SIMON PROP GP LP SPG 3 3/4 02/01/24	US828807CR63	USD	US	4 000 000	40 637
SIMON PROP GP LP SPG 3 3/8 06/15/27	US828807DC85	USD	US	1 201 000	11 875
SIMON PROP GP LP SPG 3 3/8 12/01/27	US828807DE42	USD	US	2 698 000	26 818
SIMON PROP GP LP SPG 4 1/4 11/30/46	US828807CZ89	USD	US	858 000	8 662
SINGAPORE (GOVERNMENT OF) 3% 9/1/2024	SGT530941627	SGD	SG	3 000 000	22 345
SINGAPORE (GOVERNMENT OF) 3.5% 03/01/2027	SGTJ60932174	SGD	SG	2 000 000	15 915
SINGAPORE GOV'T 2.875 09/01/2030	SG7U32949426	SGD	SG	2 000 000	15 917
SINGAPORE GOV'T SIGB 2 1/8 06/01/26	SG31A8000003	SGD	SG	2 000 000	14 538
SKANDINAV ENSKIL SEB 0.3 02/17/22	XS1567475303	EUR	SE	3 000 000	31 578
SKANDINAV ENSKIL SEB 1 1/2 12/15/21 #574	SE0008103477	SEK	SE	620 000 000	638 554
SKANDINAV ENSKIL SEB 1 1/2 12/21/22 #575	SE0010546572	SEK	SE	590 000 000	615 727
SKANDINAV ENSKIL SEB 1 12/17/25 #580	SE0013101722	SEK	SE	20 000 000	20 843
SKANDINAV ENSKIL SEB 1 12/18/24 #579	SE0012193621	SEK	SE	220 000 000	228 891
SKANDINAV ENSKIL SEB 1 12/20/23 #576	SE0010049841	SEK	SE	250 000 000	258 982
SKF AB SKFBSS 0 7/8 11/15/29	XS2079107830	EUR	SE	2 000 000	20 841
SLOVAK REPUBLIC SLOVAK 4 3/8 05/21/22	XS0782720402	USD	SK	3 440 000	34 064
SNCF RESEAU RESFER 0 3/4 05/25/36	XS2022425024	EUR	FR	10 000 000	109 667
SNCF RESEAU RESFER 0 7/8 01/22/29	XS1938381628	EUR	FR	4 500 000	50 565
SNCF RESEAU RESFER 1 11/09/31	XS1514051694	EUR	FR	5 000 000	57 310
SNCF RESEAU RESFER 1 7/8 03/30/34	XS1588061777	EUR	FR	5 000 000	63 100
SNCF RESEAU RESFER 2 1/4 12/20/47	XS1648462023	EUR	FR	6 000 000	84 066
SNCF SA SNCF 0 5/8 04/17/30	FR0013507647	EUR	FR	6 000 000	64 268
SNS BANK SNSBNK 3 3/4 11/05/25	XS1315151388	EUR	NL	5 000 000	54 093
SO AUST GOV FIN SAFA 2 3/4 05/24/30	AU3SG0001902	AUD	AU	4 000 000	28 830
SO AUST GOV FIN SAFA 3 09/20/27	AU3SG0001688	AUD	AU	5 000 000	36 670
SOCIETE GENERALE SOCGEN 5.2 04/15/21	US833687AA60	USD	FR	2 350 000	22 863
SOCIETE PARIS SOGRPR 1 02/18/70	FR0013483914	EUR	FR	5 000 000	53 503
SOCIETE PARIS SOGRPR 1 1/8 05/25/34	FR0013409612	EUR	FR	3 500 000	40 840
SOCIETE PARIS SOGRPR 1 1/8 10/22/28	FR0013372299	EUR	FR	3 300 000	38 295
SOCIETE PARIS SOGRPR 1.7 05/25/50	FR0013422383	EUR	FR	5 200 000	67 246
SOGECAP SA SOGESA 4 1/8 12/29/49	FR0012383982	EUR	FR	1 600 000	17 901
SOLVAY SA SOLBBB 1 5/8 12/02/22	BE6282459609	EUR	BE	1 700 000	18 447
SOUTH AFRICA SOAF 4 7/8 04/14/26	US836205AT15	USD	ZA	6 700 000	62 908
SOUTH AFRICA SOAF 5 10/12/46	US836205AV60	USD	ZA	1 700 000	13 174
SOUTH AFRICA SOAF 5 3/4 09/30/49	US836205BB97	USD	ZA	1 700 000	13 918
SOUTH AFRICA SOAF 5 3/8 07/24/44	US836205AS32	USD	ZA	300 000	2 503
SOUTH AFRICA SOAF 5 7/8 09/16/25	US836205AR58	USD	ZA	5 900 000	59 113
SOUTH AFRICA SOAF 5.65 09/27/47	US836205AX27	USD	ZA	2 700 000	22 158
SOUTH AFRICA SOAF 6.3 06/22/48	US836205AZ74	USD	ZA	4 000 000	35 211
SOUTHERN CAL ED EIX 4.65 10/01/43	US842400FZ13	USD	US	3 452 000	39 751
SOUTHERN CAL ED EIX 5.95 02/01/38	US842400FH15	USD	US	3 014 000	37 591
SOUTHERN CAL GAS SRE 4.3 01/15/49	US842434CS98	USD	US	5 500 000	65 834
SOUTHERN CO SO 3 1/4 07/01/26	US842587CV72	USD	US	4 481 000	47 069
SOUTHERN ELECTR SSELN 5 1/2 06/07/32	XS0139563166	GBP	GB	534 000	8 789
SOUTHERN POWER SO 4.15 12/01/25	US843646AM23	USD	US	787 000	8 328
SOUTHERN POWER SO 5.15 09/15/41	US843646AH38	USD	US	3 050 000	32 870
SP MANWEB IBESM 4 7/8 09/20/27	XS0828007277	GBP	GB	2 000 000	29 445
SPAIN 4.2% 01/31/2037	ES0000012932	EUR	ES	3 000 000	48 347
SPAIN (KINGDOM OF) 4.9% 07/30/2040	ES00000120N0	EUR	ES	2 000 000	36 781
SPANISH GOV'T SPGB 0 1/2 04/30/30	ES0000012F76	EUR	ES	5 000 000	52 896

SPANISH GOV'T SPGB 1.45 10/31/27	ES0000012A89	EUR	ES	5 000 000	57 723
SPANISH GOV'T SPGB 1.6 04/30/25	ES00000126Z1	EUR	ES	4 000 000	45 503
SPANISH GOV'T SPGB 2.15 10/31/25	ES00000127G9	EUR	ES	4 000 000	47 439
SPANISH GOV'T SPGB 5.15 10/31/44	ES00000124H4	EUR	ES	1 000 000	19 769
SPAREBANK 1 SMN MINGNO 0 1/8 09/11/26	XS2051032444	EUR	NO	10 000 000	102 290
SPAREBANK1BOKR SPABOL 0 1/2 01/30/25	XS1760129608	EUR	NO	3 000 000	32 602
SR-BOLIGKREDITT SRBANK 0.01 10/08/26	XS2063288190	EUR	NO	3 200 000	33 999
SSE PLC SSELN 0 7/8 09/06/25	XS1676952481	EUR	GB	3 291 000	35 137
SSE PLC SSELN 1 3/8 09/04/27	XS1875284702	EUR	GB	2 000 000	22 103
STADSHYPOTEK AB SHBASS 1 1/2 03/01/24 #1588	SE0011063015	SEK	SE	610 000 000	643 598
STADSHYPOTEK AB SHBASS 1 1/2 06/01/23 #1587	SE0010441303	SEK	SE	750 000 000	782 151
STADSHYPOTEK AB SHBASS 1 1/2 12/03/24 #1589	SE0011643386	SEK	SE	660 000 000	703 299
STADSHYPOTEK AB SHBASS 1 1/2 12/15/21 #1585	SE0008992515	SEK	SE	630 000 000	648 853
STADSHYPOTEK AB SHBASS 2 09/01/28 #1594	SE0011062892	SEK	SE	100 000 000	113 128
STADSHYPOTEK AB SHBASS 4 1/2 09/21/22 #1586	SE0003174838	SEK	SE	1 230 000 000	1 395 048
STANDARD CHART STANLN 0 3/4 10/03/23	XS1693281534	EUR	GB	15 239 000	160 145
STANDARD CHART STANLN 0.9 07/02/27	XS2021467753	EUR	GB	2 343 000	24 561
STANDARD CHART STANLN 1 5/8 10/03/27	XS1693281617	EUR	GB	10 000 000	109 911
STANDARD CHART STANLN 3 1/8 11/19/24	XS1140857316	EUR	GB	1 063 000	12 344
STANDARD CHART STANLN 3 5/8 11/23/22	XS0858585051	EUR	GB	1 884 000	21 556
STANDARD CHART STANLN 4 10/21/25	XS0983704718	EUR	GB	5 559 000	60 192
STANLEY BLACK SWK 4 03/15/60	US854502AM31	USD	US	2 476 000	23 433
STARBUCKS CORP SBUX 4 1/2 11/15/48	US855244AS84	USD	US	1 132 000	12 594
STATE GRID OSEAS CHGRID 3 1/2 05/04/27	USG8450LAJ38	USD	VG	5 700 000	58 811
STATE OIL CO AZE SOIAZ 4 3/4 03/13/23	XS0903465127	USD	AZ	1 530 000	14 999
STHRN GAS CRIDOR SGCAZE 6 7/8 03/24/26	XS1319820897	USD	AZ	3 600 000	39 098
STOCKHOLM EXER FVHSAM 0.893 09/11/26 #DMTN	SE0012193829	SEK	SE	10 000 000	9 751
STOCKHOLMS LANS STOCKL 0 3/4 09/27/21	XS1420355023	SEK	SE	68 000 000	68 989
STRYKER CORP SYK 3 3/8 11/01/25	US863667AH48	USD	US	395 000	4 138
SUNOCO LOGISTICS SXL 4 1/4 04/01/24	US86765BAN91	USD	US	2 342 000	23 505
SUNOCO LOGISTICS SXL 5.3 04/01/44	US86765BAP40	USD	US	2 300 000	20 966
SVENSKA HNDLSBKN SHBASS 0 3/8 07/03/23	XS1848875172	EUR	SE	4 000 000	42 521
SWEDBANK AB SWEDA 0 1/4 11/07/22	XS1711933033	EUR	SE	4 000 000	42 011
SWEDBANK AB SWEDA 2.65 03/10/21	XS1377855363	USD	SE	3 125 000	29 776
SWEDBANK HYPOTEK SWEDA 1 03/15/23 #192	SE0010133207	SEK	SE	200 000 000	205 669
SWEDBANK HYPOTEK SWEDA 1 06/15/22 #191	SE0007525654	SEK	SE	450 000 000	458 832
SWEDBANK HYPOTEK SWEDA 1 06/18/25 #195	SE0013546066	SEK	SE	90 000 000	93 290
SWEDBANK HYPOTEK SWEDA 1 09/15/21 #190	SE0007525647	SEK	SE	200 000 000	204 011
SWEDBANK HYPOTEK SWEDA 1 09/18/24 #194	SE0012142206	SEK	SE	570 000 000	593 959
SWEDBANK HYPOTEK SWEDA 1 12/20/23 #193	SE0011089622	SEK	SE	170 000 000	176 108
SWEDEN KINGDOM SWED 2 3/8 02/15/23	XS1748232862	USD	SE	10 000 000	99 049
SWEDISH COVERED SBAB 1 06/12/24 #145	SE0012481349	SEK	SE	190 000 000	196 337
SWEDISH COVERED SBAB 1 06/21/23 #144-	SE0011167428	SEK	SE	870 000 000	893 995
SWEDISH COVERED SBAB 1 1/4 06/15/22 #143	SE0008586655	SEK	SE	250 000 000	256 170
SWEDISH COVERED SBAB 2 06/17/26 #147	SE0009383664	SEK	SE	180 000 000	197 293
SWEDISH GOVERNMENT 1053 3.5% 3/30/2039	SE0002829192	SEK	SE	470 000 000	741 223
SWEDISH GOVRNMNT 1054 06/01/2022 3.5	SE0003784461	SEK	SE	260 000 000	280 085
SWEDISH GOVRNMNT SGB 0 1/8 05/12/31 #1062	SE0013935319	SEK	SE	40 000 000	40 332
SWEDISH GOVRNMNT SGB 0 3/4 05/12/28 #1060	SE0009496367	SEK	SE	380 000 000	407 998
SWEDISH GOVRNMNT SGB 0 3/4 11/12/29 #1061	SE0011281922	SEK	SE	260 000 000	281 302
SWEDISH GOVRNMNT SGB 1 1/2 11/13/23 #1057	SE0004869071	SEK	SE	810 000 000	900 714
SWEDISH GOVRNMNT SGB 1 11/12/26 #1059	SE0007125927	SEK	SE	270 000 000	293 469
SWEDISH GOVRNMNT SGB 2 1/4 06/01/32 #1056	SE0004517290	SEK	SE	270 000 000	338 038
SWISS (GOVT) SWISS 0 1/2 05/27/30	CH0224397171	CHF	CH	2 000 000	21 686
SWISS (GOVT) SWISS 1 1/2 04/30/42	CH0127181169	CHF	CH	3 000 000	41 517
SWITCH HOLDINGS GSWITC 1 1/2 01/31/24	XS1623615546	EUR	VG	5 000 000	53 317
SYSCO CORP SYY 3.3 07/15/26	US871829BC08	USD	US	10 000 000	100 965
SYSCO CORP SYY 4 1/2 04/01/46	US871829BD80	USD	US	1 253 000	12 774
TAJIKI INT BOND TAJIKI 7 1/8 09/14/27	XS1676401414	USD	TJ	200 000	1 561
TALANX FINANZ TALANX 8.3673 06/15/42	XS0768664731	EUR	DE	300 000	3 594
TECK RESOURCES 6.25 07/05/41	US878742AW53	USD	CA	7 947 000	83 158
TELEFONICA EMIS TELEFO 5 3/8 02/02/26	XS0241945582	GBP	ES	1 965 000	27 911
TELIASONERA AB TLSNSS 1 5/8 02/23/35	XS1193213953	EUR	SE	1 150 000	12 415
TELIASONERA AB TLSNSS 3 7/8 10/01/25	XS0545428285	EUR	SE	960 000	12 064
TELSTRA CORP LTD TLSAU 4 04/19/27	AU3CB0243764	AUD	AU	200 000	1 480
TELSTRA CORP LTD TLSAU 4.8 10/12/21	USQ8975NAB12	USD	AU	1 500 000	14 778
TELLUS CORP TCN 3 3/4 03/10/26	CA87971MBC60	CAD	CA	932 000	7 124
TENN VALLEY AUTH TVA 2 7/8 09/15/24	US880591ER96	USD	US	10 000 000	103 263
TENNET HLD BV TENN 0 7/8 06/03/30	XS2002491780	EUR	NL	2 000 000	21 847
TENNET HLD BV TENN 1 1/2 06/03/39	XS2002491863	EUR	NL	3 179 000	36 135
TENNET HLD BV TENN 1 3/8 06/05/28	XS1828037587	EUR	NL	2 000 000	22 613
TENNET HLD BV TENN 1 3/8 06/26/29	XS1632897929	EUR	NL	4 000 000	45 485
TENNET HLD BV TENN 1 7/8 06/13/36	XS1432384409	EUR	NL	2 000 000	24 113
TERNA SPA TRNIM 1 3/8 07/26/27	XS1652866002	EUR	IT	2 169 000	24 392
TESORERIA PESOS BTPCL 4 03/01/23	CL0002454230	CLP	CL	3 525 000 000	44 475
TESORERIA PESOS BTPCL 4 1/2 02/28/21	CL0002329671	CLP	CL	1 880 000 000	22 584
TESORERIA PESOS BTPCL 4 1/2 03/01/21	CL0002269331	CLP	CL	290 000 000	3 486
TESORERIA PESOS BTPCL 4 1/2 03/01/26	CL0002172501	CLP	CL	10 130 000 000	136 566
TESORERIA PESOS BTPCL 4.7 09/01/30	CL0002454248	CLP	CL	8 325 000 000	115 592
TESORERIA PESOS BTPCL 5 03/01/35	CL0002187822	CLP	CL	10 155 000 000	145 774
TESORERIA PESOS BTPCL 6 01/01/43	CL0001974774	CLP	CL	8 730 000 000	150 552
THAILAND GOVT THAIGB 1.45 12/17/24	TH0623A34C09	THB	TH	673 000 000	209 133
THAILAND GOVT THAIGB 2 1/8 12/17/26	TH0623036C06	THB	TH	444 000 000	143 447
THAILAND GOVT THAIGB 2 7/8 06/17/46	TH062303Q605	THB	TH	316 100 000	111 822
THAILAND GOVT THAIGB 2.4 12/17/23	TH0623A33C00	THB	TH	704 900 000	225 819
THAILAND GOVT THAIGB 3 5/8 06/16/23	TH0623033600	THB	TH	306 284 000	100 836
THAILAND GOVT THAIGB 3.3 06/17/38	TH062303I602	THB	TH	55 200 000	20 657
THAILAND GOVT THAIGB 3.4 06/17/36	TH062303G606	THB	TH	319 900 000	120 248
THAILAND GOVT THAIGB 3.58 12/17/27	TH0623037C05	THB	TH	31 000	11

THAILAND GOVT THAIGB 3.65 06/20/31	TH0623A3B608	THB	TH	563 700 000	207 866
THAILAND GOVT THAIGB 3.65 12/17/21	TH0623031C01	THB	TH	506 987 000	160 227
THAILAND GOVT THAIGB 3.775 06/25/32	TH0623A3C606	THB	TH	720 800 000	271 402
THAILAND GOVT THAIGB 3.85 12/12/25	TH0623035C07	THB	TH	5 401 000	1 888
THAILAND GOVT THAIGB 4 7/8 06/22/29	TH0623039607	THB	TH	2 000	1
THAILAND GOVT THAIGB 4.675 06/29/44	TH062303O600	THB	TH	42 000 000	19 013
THAMES WATER UTC THAMES 7.738 04/09/58	XS1537083716	GBP	KY	2 330 000	57 072
THERMO FISHER TMO 1 1/2 10/01/39	XS2058557260	EUR	US	319 000	3 325
THERMO FISHER TMO 1 7/8 10/01/49	XS2058557344	EUR	US	948 000	9 623
THERMO FISHER TMO 1.45 03/16/27	XS1578127778	EUR	US	313 000	3 452
THERMO FISHER TMO 2 7/8 07/24/37	XS1651072099	EUR	US	7 199 000	93 534
THERMO FISHER TMO 4.15 02/01/24	US883556BF82	USD	US	10 000 000	104 863
TIME WARNER CABLE INC 5.4 2038-07-01	US88732JAN81	USD	US	4 400 000	57 862
TJX COS INC TJX 3 7/8 04/15/30	US872540AT63	USD	US	6 633 000	73 240
TJX COS INC TJX 4 1/2 04/15/50	US872540AU37	USD	US	659 000	7 978
TORONTO DOM BANK TD 0 02/09/24	XS1980044728	EUR	CA	10 500 000	111 008
TORONTO DOM BANK TD 0 3/8 04/25/24	XS1985806600	EUR	CA	7 208 000	75 725
TORONTO DOM BANK TD 1.85 09/11/20	US89114QBT40	USD	CA	3 000 000	28 192
TORONTO DOM BANK TD 1.994 03/23/22	CA891160K519	CAD	CA	1 000	7
TORONTO DOM BANK TD 2.496 12/02/24	CA89117FNR69	CAD	CA	178 000	1 277
TORONTO DOM BANK TD 2.621 12/22/21	CA8911452R48	CAD	CA	7 576 000	53 239
TORONTO DOM BANK TD 2.85 03/08/24	CA89117FMA44	CAD	CA	1 383 000	10 071
TORONTO DOM BANK TD 3.06 01/26/32	CA89117FPG86	CAD	CA	3 000 000	22 032
TORONTO DOM BANK TD 3.105 04/22/30	CA89117FWS42	CAD	CA	1 083 000	7 839
TORONTO DOM BANK TD 3.224 07/25/29	CA891160QY28	CAD	CA	3 000 000	21 891
TOYOTA MTR CRED TOYOTA 2.15 02/13/30	US89236TGU34	USD	US	5 000 000	49 347
TOYOTA MTR CRED TOYOTA 3 3/8 04/01/30	US89236TGY55	USD	US	7 210 000	77 788
TRANSCANADA PIPELINES 6.2% 10/15/2037	US89352HAD17	USD	CA	36 000	453
TRANSCANADA PIPELINES 7.625% 01/15/2039	US8935268Z94	USD	CA	3 809 000	55 267
TRANS-CANADA PL TRPCN 3.3 07/17/25	CA89353ZBY30	CAD	CA	2 878 000	21 345
TRANS-CANADA PL TRPCN 4.55 11/15/41	CA89353ZBV90	CAD	CA	57 000	450
TRAVELERS COS TRV 4 05/30/47	US89417EAM12	USD	US	1 387 000	15 875
TREASURY UKT 1 3/4 09/07/22	GB00B7L9SL19	GBP	GB	2 000 000	24 077
TREASURY UKT 2 3/4 09/07/24	GB00BHFH458	GBP	GB	2 000 000	25 946
TREASURY UKT 3 1/4 01/22/44	GB00B84Z9V04	GBP	GB	2 000 000	36 493
TRINIDAD TOBAG TRITOB 4 3/8 01/16/24	USP93960AF25	USD	TT	2 400 000	23 204
TRINIDAD GEN UNL TRNGEN 5 1/4 11/04/27	USP9400VAA90	USD	TT	400 000	3 517
TRINIDAD&TOBAGO TRITOB 4 1/2 08/04/26	USP93960AG08	USD	TT	1 100 000	10 570
TRINITY ACQ PLC WLTW 4.4 03/15/26	US89641UAC53	USD	GB	1 375 000	14 751
TRUIST BANK TFC 2 1/4 03/11/30	US89788KAA43	USD	US	10 000 000	94 862
TURKEY GOVT BOND TURKGB 10 1/2 08/11/27	TRT110822T16	TRY	TR	6 200 000	8 356
TURKEY GOVT BOND TURKGB 10.6 02/11/26	TRT110226T13	TRY	TR	85 600 000	119 070
TURKEY GOVT BOND TURKGB 10.7 08/17/22	TRT170822T15	TRY	TR	33 800 000	49 008
TURKEY GOVT BOND TURKGB 12.4 03/08/28	TRT080328T15	TRY	TR	26 400 000	38 803
TURKEY GOVT BOND TURKGB 16.2 06/14/23	TRT140623T19	TRY	TR	40 000 000	63 352
TURKEY GOVT BOND TURKGB 7.1 03/08/23	TRT080323T10	TRY	TR	24 600 000	32 011
TURKEY GOVT BOND TURKGB 8 1/2 09/14/22	TRT140922T17	TRY	TR	3 000 000	4 113
TURKEY GOVT BOND TURKGB 9 1/2 01/12/22	TRT120122T17	TRY	TR	58 500 000	83 373
TURKEY REP OF TURKEY 11 7/8 01/15/30	US900123AL40	USD	TR	1 200 000	15 757
TURKEY REP OF TURKEY 4 7/8 04/16/43	US900123CB40	USD	TR	1 500 000	10 940
TURKEY REP OF TURKEY 5 3/4 03/22/24	US900123CF53	USD	TR	3 050 000	28 683
TURKEY REP OF TURKEY 5 3/4 05/11/47	US900123CM05	USD	TR	2 600 000	20 022
TURKEY REP OF TURKEY 6 1/8 10/24/28	US900123CQ19	USD	TR	2 900 000	26 562
TURKEY REP OF TURKEY 6 3/4 05/30/40	US900123BG46	USD	TR	1 310 000	11 579
TURKEY REP OF TURKEY 6 5/8 02/17/45	US900123CG37	USD	TR	400 000	3 455
TURKEY REP OF TURKEY 7 1/4 12/23/23	US900123CR91	USD	TR	1 200 000	11 625
TURKEY REP OF TURKEY 7 3/8 02/05/25	US900123AW05	USD	TR	1 610 000	16 242
TURKEY REP OF TURKEY 7 5/8 04/26/29	US900123CT57	USD	TR	5 200 000	51 586
TYSON FOODS INC TSN 5.15 08/15/44	US902494AY91	USD	US	317 000	3 784
UK TSY GILT UKT 1 1/2 07/22/47	GB00BDCBHW80	GBP	GB	2 000 000	28 132
UK TSY GILT UKT 1 1/4 07/22/27	GB00BDRHNP05	GBP	GB	2 000 000	25 175
UK TSY GILT UKT 1 3/4 07/22/57	GB00BD0XH204	GBP	GB	1 000 000	16 103
UK TSY GILT UKT 1 5/8 10/22/54	GB00BJLR0J16	GBP	GB	2 000 000	30 349
UKRAINE GOVT UKRAIN 7 3/4 09/01/21	XS1303920083	USD	UA	200 000	1 973
UKRAINE GOVT UKRAIN 7 3/4 09/01/23	XS1303921487	USD	UA	3 611 000	36 102
UKRAINE GOVT UKRAIN 7 3/4 09/01/24	XS1303925041	USD	UA	400 000	3 981
UKRAINE GOVT UKRAIN 7 3/4 09/01/25	XS1303925470	USD	UA	2 600 000	25 873
UKRAINE GOVT UKRAIN 7 3/4 09/01/26	XS1303926528	USD	UA	3 700 000	36 820
UKRAINE GOVT UKRAIN 7 3/4 09/01/27	XS1303927179	USD	UA	1 400 000	13 903
UKRAINE GOVT UKRAIN 7 3/8 09/25/32	XS1577952952	USD	UA	3 600 000	34 339
UMG GROUPE VVY UMGVYV 1 5/8 07/02/29	FR0013430840	EUR	FR	3 100 000	33 387
UNI OF CAMBRIDGE CAMBRG 3 3/4 10/17/52	XS0841542961	GBP	GB	829 000	16 670
UNIBAIL-RODAMCO ULFP 1 03/14/25	XS1218319702	EUR	FR	983 000	10 217
UNIBAIL-RODAMCO ULFP 2 04/28/36	XS1401197253	EUR	FR	1 253 000	12 884
UNIBAIL-RODAMCO ULFP 2 1/2 02/26/24	XS1038708522	EUR	FR	1 000 000	11 071
UNICREDIT SPA UCGIM 1 01/18/23	XS1754213947	EUR	IT	5 391 000	55 964
UNILEVER NV UNANA 1 1/8 04/29/28	XS1403015156	EUR	NL	3 503 000	39 622
UNION PAC CORP UNP 2 3/4 03/01/26	US907818EH70	USD	US	2 690 000	27 498
UNION PAC CORP UNP 3 04/15/27	US907818EP96	USD	US	1 250 000	12 954
UNION PAC CORP UNP 4 3/8 11/15/65	US907818EG97	USD	US	134 000	1 570
UNION PAC CORP UNP 4.05 11/15/45	US907818EF15	USD	US	175 000	1 950
UNITED KINGDOM 3.75 20210907	GB00B4RMG977	GBP	GB	3 000 000	36 484
UNITED KINGDOM 4.25 12/7/2040	GB00B6460505	GBP	GB	2 000 000	39 328
UNITED KINGDOM 4.25% 03/07/2036	GB0032452392	GBP	GB	4 000 000	73 021
UNITED KINGDOM 4.25% 06/07/2032	GB0004893086	GBP	GB	5 000 000	84 517
UNITED KINGDOM 4.25% 12/07/2027	GB00B16NNR78	GBP	GB	5 000 000	75 811
UNITED KINGDOM 4.5 9/7/2034	GB00B52WS153	GBP	GB	4 000 000	72 748
UNITED KINGDOM 4.75% 12/07/2038	GB00B00NY175	GBP	GB	4 000 000	80 341
UNITED KINGDOM 6% 12/07/2028	GB0002404191	GBP	GB	3 000 000	51 773

UNITED KINGDOM G UKT 2 09/07/25	GB00BTHH2R79	GBP	GB	2 000 000	25 687
UNITED KINGDOM G UKT 2 1/4 09/07/23	GB00B7Z53659	GBP	GB	2 000 000	24 891
UNITED KINGDOM G UKT 3 1/2 01/22/45	GB00BN65R313	GBP	GB	4 000 000	76 681
UNITED MEXICAN MEX 3 3/4 01/11/28	US91087BAE02	USD	MX	1 300 000	12 855
UNITED MEXICAN MEX 4 1/2 04/22/29	US91087BAF76	USD	MX	5 100 000	51 883
UNITED MEXICAN MEX 5.55 01/21/45	US91086QBE70	USD	MX	10 600 000	118 583
UNITED MEXICAN STATES 3.6 01/30/25	US91087BAA89	USD	MX	1 100 000	11 004
UNITED PARCEL SERVICE INC 6.2% 01/15/2038	US911312AJ59	USD	US	663 000	9 299
UNITED PARCEL UPS 0 3/8 11/15/23	XS1718480327	EUR	US	11 217 000	118 415
UNITED PARCEL UPS 2.4 11/15/26	US911312AY27	USD	US	1 250 000	12 687
UNITEDHEALTH GRP UNH 3 7/8 08/15/59	US91324PDV13	USD	US	10 987 000	126 645
UNITEDHEALTH GRP UNH 3.45 01/15/27	US91324PCW05	USD	US	1 875 000	20 214
UNITEDHEALTH GRP UNH 3.95 10/15/42	US91324PCA84	USD	US	352 000	3 905
UNITEDHEALTH GRP UNH 4 1/4 04/15/47	US91324PCL236	USD	US	819 000	9 752
UNITEDHEALTH GRP UNH 5.8 03/15/36	US91324PAR38	USD	US	22 000	295
URUGUAY URUGUA 03/21/36 SINKABLE	US760942AS16	USD	UY	1 300 000	18 618
URUGUAY URUGUA 4 1/2 08/14/24	US760942AZ58	USD	UY	4 000 000	41 347
URUGUAY URUGUA 4 1/8 11/20/45	US760942AY83	USD	UY	2 100 000	22 626
URUGUAY URUGUA 4 3/8 10/27/27	US760942BB71	USD	UY	3 600 000	38 639
URUGUAY URUGUA 4.975 04/20/55	US760942BD38	USD	UY	5 500 000	65 973
URUGUAY URUGUA 8 1/2 03/15/28	USP80557BV53	UYU	UY	103 300 000	21 376
URUGUAY URUGUA 9 7/8 06/20/22	USP96006AE41	UYU	UY	115 200 000	25 376
US TREASURY BONDS 4.25 11/15/40	US912810QL52	USD	US	2 000 000	29 211
US TREASURY N/B 3.625 02/15/2021	US912828PX26	USD	US	5 000 000	48 219
US TREASURY N/B 4.375 05/15/2041	US912810QQ40	USD	US	3 500 000	52 031
US TREASURY N/B T 0 5/8 03/31/24	US912828ZE35	USD	US	13 500 000	127 228
US TREASURY N/B T 1 1/2 02/15/30	US912828Z948	USD	US	6 000 000	60 746
US TREASURY N/B T 1 1/2 09/15/22	US912828YF19	USD	US	5 000 000	48 166
US TREASURY N/B T 1 1/8 02/28/27	US912828ZB95	USD	US	2 400 000	23 411
US TREASURY N/B T 1 3/4 07/15/22	US9128287C81	USD	US	6 000 000	58 148
US TREASURY N/B T 1 5/8 06/30/21	US9128287A26	USD	US	5 000 000	47 256
US TREASURY N/B T 1 5/8 10/31/26	US912828YQ73	USD	US	10 000 000	100 332
US TREASURY N/B T 1 5/8 11/15/22	US912828TY62	USD	US	10 000 000	96 573
US TREASURY N/B T 2 02/15/50	US912810SL35	USD	US	10 000 000	107 401
US TREASURY N/B T 2 1/2 01/31/24	US9128285Z94	USD	US	10 000 000	101 760
US TREASURY N/B T 2 1/2 02/15/45	US912810RK60	USD	US	16 000 000	185 233
US TREASURY N/B T 2 1/2 05/15/24	US912828WJ58	USD	US	10 000 000	101 631
US TREASURY N/B T 2 1/4 02/15/27	US912828V988	USD	US	10 000 000	104 839
US TREASURY N/B T 2 1/4 11/15/25	US912828M565	USD	US	10 000 000	102 905
US TREASURY N/B T 2 1/8 05/15/25	US912828XB14	USD	US	7 000 000	71 173
US TREASURY N/B T 2 3/4 08/15/42	US912810QX90	USD	US	4 000 000	48 154
US TREASURY N/B T 2 3/4 08/15/47	US912810RV64	USD	US	10 000 000	122 685
US TREASURY N/B T 2 3/4 11/15/42	US912810QY73	USD	US	1 000 000	11 966
US TREASURY N/B T 2 3/8 08/15/24	US912828D564	USD	US	12 000 000	122 583
US TREASURY N/B T 2 7/8 05/15/43	US912810RB61	USD	US	6 000 000	73 203
US TREASURY N/B T 2 7/8 11/15/46	US912810RU43	USD	US	10 000 000	124 217
US TREASURY N/B T 3 02/15/47	US912810RV26	USD	US	10 000 000	127 940
US TREASURY N/B T 3 1/8 02/15/43	US912810QQ249	USD	US	5 000 000	63 694
US TREASURY N/B T 3 1/8 11/15/28	US9128285M81	USD	US	10 000 000	113 008
US TREASURY N/B T 3 3/8 11/15/48	US912810SE91	USD	US	5 000 000	68 638
US TREASURY NOTES 3.875 2040-08-15	US912810QK79	USD	US	10 000 000	140 152
US TREASURY NOTES 6.125% 11/15/2027	US912810FB99	USD	US	3 000 000	39 597
US TREASURY NOTES 6.25% 08/15/2023	US912810EQ77	USD	US	5 000 000	56 456
US TREASURY NOTES 6.625% 02/15/2027	US912810EZ76	USD	US	6 800 000	90 481
VALERO ENERGY VLO 4.35 06/01/28	US91913YAV20	USD	US	4 659 000	49 240
VALERO ENERGY-GLOBAL 6.625% 06/15/2037	US91913YAL48	USD	US	9 400 000	114 817
VATTENFALL AB VATFAL 0 1/2 06/24/26	XS2009891479	EUR	SE	6 707 000	70 331
VATTENFALL AB VATFAL 0.05 10/15/25	XS2133390521	EUR	SE	2 000 000	20 726
VEOLIA ENVRNMT VIEFP 0.927 01/04/29	FR0013210416	EUR	FR	1 300 000	14 018
VEOLIA ENVRNMT VIEFP 4 5/8 03/30/27	FR0011224963	EUR	FR	1 000 000	13 490
VEOLIA ENVRNMT VIEFP 6 1/8 10/29/37	FR0010535567	GBP	FR	200 000	3 909
VERIZON COMM INC VZ 1 7/8 09/19/30	XS2052321176	GBP	US	1 192 000	14 318
VERIZON COMM INC VZ 2 7/8 01/15/38	XS1708335978	EUR	US	2 035 000	25 945
VERIZON COMM INC VZ 3 3/8 10/27/36	XS1708168890	GBP	US	229 000	3 269
VERIZON COMM INC VZ 3 7/8 02/08/29	US92343VES97	USD	US	5 000 000	55 631
VERIZON COMM INC VZ 4 3/4 11/01/41	US92343VBE39	USD	US	1 145 000	14 209
VERIZON COMM INC VZ 5 1/4 03/16/37	US92343VDU52	USD	US	6 952 000	88 982
VERIZON COMM INC VZ 5.15 09/15/23	US92343VBR42	USD	US	10 000 000	107 670
VESTEDA FINANC VESTNL 1 1/2 05/24/27	XS2001183164	EUR	NL	3 000 000	32 583
VF CORP VFC 0 1/4 02/25/28	XS2123970167	EUR	US	1 000 000	9 901
VIACOM INC VIA 3 7/8 04/01/24	US92553PAX06	USD	US	853 000	8 653
VICINITY CENTRES VCXAU 3 3/8 04/07/26	XS1387869438	GBP	AU	1 250 000	15 128
VIETNAM (REP OF) VIETNM 4.8 11/19/24	USY9384RAA87	USD	VN	1 400 000	14 285
VILLE DE PARIS VDP 1 3/4 05/25/31	FR0013054897	EUR	FR	8 500 000	103 991
VIRGINIA ELPWR D 2 3/4 03/15/23	US927804FN91	USD	US	6 000 000	59 031
VIRGINIA ELPWR D 6 01/15/36	US927804FA70	USD	US	384 000	5 061
VISA INC V 2.8 12/14/22	US92826CAC64	USD	US	10 000 000	98 449
VISA INC V 4.15 12/14/35	US92826CAE21	USD	US	10 000 000	119 436
VISA INC V 4.3 12/14/45	US92826CAF95	USD	US	2 325 000	28 641
VIVENDI SA VIVFP 0 06/13/22	FR0013424850	EUR	FR	1 000 000	10 383
VIVENDI SA VIVFP 0 3/4 05/26/21	FR0013176302	EUR	FR	200 000	2 103
VMWARE INC VMW 3.9 08/21/27	US928563AC98	USD	US	22 796 000	228 010
VMWARE INC VMW 4.65 05/15/27	US928563AE54	USD	US	5 189 000	53 972
VODAFONE GROUP PLC-GLOBAL 6.15% 02/27/2037	US92857WAQ33	USD	GB	10 742 000	141 567
VODAFONE GROUP VOD 2 7/8 11/20/37	XS1721422902	EUR	GB	12 473 000	153 740
VODAFONE GROUP VOD 3 3/4 01/16/24	US92857WBH25	USD	GB	5 883 000	60 943
VOLKSBANK NV DEVOBA 0.01 09/16/24	XS2052503872	EUR	NL	2 000 000	20 756
VONOVIA BV ANNGR 1 1/4 12/06/24	DE000A189ZK0	EUR	NL	400 000	4 374
WACHOVIA CORP 4.875% 11/29/2035	XS0276684700	GBP	US	150 000	2 184

WALGREEN CO WAG 3.1 09/15/22	US931422AH23	USD	US	3 671 000	36 114
WALT DISNEY CO DIS 3 09/15/22	US254687CM62	USD	US	4 300 000	42 632
WALT DISNEY CO DIS 3.15 09/17/25	US25468PDF09	USD	US	3 750 000	38 991
WALT DISNEY CO DIS 3.7 09/15/24	US254687CZ75	USD	US	1 490 000	15 583
WALT DISNEY CO DIS 3.7 12/01/42	US25468PCX24	USD	US	20 000	210
WALT DISNEY CO DIS 6.4 12/15/35	US254687EB89	USD	US	480 000	6 727
WEA FINANCE LLC/ WFDAU 4 3/4 09/17/44	USU94299AD35	USD	US	2 320 000	21 244
WELLCOME TRST FI WELLTR 4 05/09/59	XS1065371277	GBP	GB	100 000	2 234
WELLCOME TRUST F WELLTR 4 5/8 07/25/36	XS0261559594	GBP	GB	181 000	3 388
WELLCOME TRUST WELLTR 2.517 02/07/18	XS1713474085	GBP	GB	660 000	11 820
WELLPOINT INC WLP 4.65 08/15/44	US94973VBK26	USD	US	3 361 000	40 195
WELLPOINT INC WLP 5.1 01/15/44	US94973VBF31	USD	US	269 000	3 394
WELLS FARGO CO WFC 1 5/8 06/02/25	XS1240964483	EUR	US	1 509 000	16 511
WELLS FARGO CO WFC 2.509 10/27/23	CA949746SG76	CAD	US	1 416 000	10 013
WELLS FARGO CO WFC 2.975 05/19/26	CA949746RX19	CAD	US	16 062 000	115 647
WELLS FARGO CO WFC 3 07/27/21	XS1458461883	AUD	US	1 066 000	7 068
WELLS FARGO CO WFC 5 3/8 11/02/43	US94974BFP04	USD	US	123 000	1 554
WELLTOWER INC HCN 4 1/4 04/01/26	US95040QAC87	USD	US	1 750 000	18 431
WENDEL SA MWDP 2 1/2 02/09/27	FR0012516417	EUR	FR	1 200 000	13 317
WESTERN GAS WES 4 07/01/22	US958254AB09	USD	US	4 250 000	40 278
WESTERN POWER PPL 5 1/4 01/17/23	XS0627333221	GBP	GB	1 150 000	14 972
WESTPAC BANKING WSTP 0 5/8 11/22/24	XS1722859532	EUR	AU	2 000 000	21 486
WESTPAC BANKING WSTP 0 7/8 04/17/27	XS1506398244	EUR	AU	1 250 000	13 744
WESTPAC BANKING WSTP 4.11 07/24/34	US961214EF61	USD	AU	17 282 000	180 306
WILLIAMS PARTNER WPZ 4 11/15/21	US96950FAH73	USD	US	3 209 000	31 020
WINTERSHALL FIN WNTRDE 1.332 09/25/28	XS2054210252	EUR	NL	2 000 000	19 826
WINTERSHALL FIN WNTRDE 1.823 09/25/31	XS2055079904	EUR	NL	7 400 000	73 579
WP CAREY INC WPC 4.6 04/01/24	US92936UAA79	USD	US	383 000	3 862
XSTRATA FIN CAN GLENLN 6 11/15/41	USC98874AJ64	USD	CA	151 000	1 584
ZAMBIA REP OF ZAMBIN 8 1/2 04/14/24	XS1056386714	USD	ZM	2 900 000	14 805
ZIMMER BIOMET ZBH 2.425 12/13/26	XS1532779748	EUR	US	9 145 000	102 662
ZURICH FINANCE ZURNVX 6 5/8 10/29/49	XS0177600920	GBP	GB	3 000 000	38 989